



j-Bonds High/Low Report

High/Low for 05/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/02/2009	CGR3 jBond	17.7790	17.7080	(0.40)	0.00	0.00	0.00
05/02/2009	R153 jBond	6.9250	6.7550	(2.45)	0.00	0.00	0.00
05/02/2009	R157 jBond	7.4600	7.3600	(1.34)	0.00	0.00	0.00
05/02/2009	R186 jBond	7.9350	7.8350	(1.26)	0.00	0.00	0.00
05/02/2009	R196 jBond	10.9200	10.8720	(0.44)	0.00	0.00	0.00
05/02/2009	R201 jBond	7.5750	7.4650	(1.45)	0.00	0.00	0.00
05/02/2009	R203 jBond	7.8900	7.7900	(1.27)	0.00	0.00	0.00
05/02/2009	R204 jBond	7.9050	7.8050	(1.27)	0.00	0.00	0.00
05/02/2009	R206 jBond	7.6050	7.4700	(1.78)	0.00	0.00	0.00
05/02/2009	R207 jBond	8.0550	7.9650	(1.12)	0.00	0.00	0.00
05/02/2009	R208 jBond	8.1880	8.1000	(1.07)	0.00	0.00	0.00
05/02/2009	R209 jBond	7.6450	7.5500	(1.24)	0.00	0.00	0.00
Grand Total:							0.00