



j-Bonds High/Low Report

High/Low for 05/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/03/2009	CGR3 jBond	16.7330	16.7330	0.00	0.00	0.00	0.00
05/03/2009	R153 jBond	6.6400	6.6400	0.00	0.00	0.00	0.00
05/03/2009	R157 jBond	7.9600	7.9300	(0.38)	0.00	0.00	0.00
05/03/2009	R186 jBond	8.3400	8.3150	(0.30)	0.00	0.00	0.00
05/03/2009	R201 jBond	7.9150	7.8850	(0.38)	0.00	0.00	0.00
05/03/2009	R203 jBond	8.4000	8.3800	(0.24)	0.00	0.00	0.00
05/03/2009	R204 jBond	8.4400	8.4100	(0.36)	0.00	0.00	0.00
05/03/2009	R206 jBond	7.8250	7.8100	(0.19)	0.00	0.00	0.00
05/03/2009	R207 jBond	8.4750	8.4400	(0.41)	0.00	0.00	0.00
05/03/2009	R208 jBond	8.4940	8.4590	(0.41)	0.00	0.00	0.00
05/03/2009	R209 jBond	8.1600	8.1300	(0.37)	0.00	0.00	0.00
Grand Total:							0.00