



# j-Bonds High/Low Report

High/Low for 06/04/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/04/2009	CGR3 jBond	15.8420	15.8420	0.00	0.00	0.00	0.00
06/04/2009	R153 jBond	6.7400	6.7150	(0.37)	0.00	0.00	0.00
06/04/2009	R157 jBond	8.0500	8.1100	0.75	0.00	0.00	0.00
06/04/2009	R186 jBond	8.5950	8.6700	0.87	0.00	0.00	0.00
06/04/2009	R201 jBond	8.1000	8.1600	0.74	0.00	0.00	0.00
06/04/2009	R203 jBond	8.4400	8.4950	0.65	0.00	0.00	0.00
06/04/2009	R204 jBond	8.4800	8.5400	0.71	0.00	0.00	0.00
06/04/2009	R206 jBond	8.0500	8.1150	0.81	0.00	0.00	0.00
06/04/2009	R207 jBond	8.5800	8.6450	0.76	0.00	0.00	0.00
06/04/2009	R208 jBond	8.6670	8.7350	0.78	0.00	0.00	0.00
06/04/2009	R209 jBond	8.3550	8.4350	0.96	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>