



# j-Bonds High/Low Report

High/Low for 06/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/03/2009	CGR3 jBond	16.7330	16.7330	0.00	0.00	0.00	0.00
06/03/2009	R153 jBond	6.6400	6.7000	0.90	0.00	0.00	0.00
06/03/2009	R157 jBond	7.9300	7.8200	(1.39)	0.00	0.00	0.00
06/03/2009	R186 jBond	8.3150	8.2000	(1.38)	0.00	0.00	0.00
06/03/2009	R201 jBond	7.8850	7.7800	(1.33)	0.00	0.00	0.00
06/03/2009	R203 jBond	8.3800	8.2650	(1.37)	0.00	0.00	0.00
06/03/2009	R204 jBond	8.4100	8.2900	(1.43)	0.00	0.00	0.00
06/03/2009	R206 jBond	7.8100	7.7100	(1.28)	0.00	0.00	0.00
06/03/2009	R207 jBond	8.4400	8.3200	(1.42)	0.00	0.00	0.00
06/03/2009	R208 jBond	8.4590	8.3410	(1.39)	0.00	0.00	0.00
06/03/2009	R209 jBond	8.1300	7.9900	(1.72)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>