



j-Bonds High/Low Report

High/Low for 05/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
05/08/2009	R153 jBond	7.8000	7.9050	1.35	0.00	0.00	0.00
05/08/2009	R157 jBond	8.4350	8.5400	1.24	0.00	0.00	0.00
05/08/2009	R186 jBond	8.8650	8.9700	1.18	0.00	0.00	0.00
05/08/2009	R201 jBond	8.4950	8.6000	1.24	0.00	0.00	0.00
05/08/2009	R203 jBond	8.9200	9.0350	1.29	0.00	0.00	0.00
05/08/2009	R204 jBond	8.9450	9.0700	1.40	0.00	0.00	0.00
05/08/2009	R206 jBond	8.5150	8.6250	1.29	0.00	0.00	0.00
05/08/2009	R207 jBond	9.0350	9.1400	1.16	0.00	0.00	0.00
05/08/2009	R208 jBond	9.0970	9.1870	0.99	0.00	0.00	0.00
05/08/2009	R209 jBond	8.4550	8.5600	1.24	0.00	0.00	0.00
Grand Total:							0.00