



j-Bonds High/Low Report

High/Low for 06/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
06/08/2009	R153 jBond	7.9050	7.8450	(0.76)	0.00	0.00	0.00
06/08/2009	R157 jBond	8.5400	8.4700	(0.82)	0.00	0.00	0.00
06/08/2009	R186 jBond	8.9700	8.9000	(0.78)	0.00	0.00	0.00
06/08/2009	R201 jBond	8.6000	8.5300	(0.81)	0.00	0.00	0.00
06/08/2009	R203 jBond	9.0350	8.9550	(0.89)	0.00	0.00	0.00
06/08/2009	R204 jBond	9.0700	8.9900	(0.88)	0.00	0.00	0.00
06/08/2009	R206 jBond	8.6250	8.5600	(0.75)	0.00	0.00	0.00
06/08/2009	R207 jBond	9.1400	9.0600	(0.88)	0.00	0.00	0.00
06/08/2009	R208 jBond	9.1870	9.0600	(1.38)	0.00	0.00	0.00
06/08/2009	R209 jBond	8.5600	8.4900	(0.82)	0.00	0.00	0.00
Grand Total:							0.00