



j-Bonds High/Low Report

High/Low for 06/11/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/11/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
06/11/2009	R153 jBond	7.4440	7.3390	(1.41)	0.00	0.00	0.00
06/11/2009	R155 jBond	7.4200	7.3500	(0.94)	0.00	0.00	0.00
06/11/2009	R157 jBond	8.3500	8.2800	(0.84)	0.00	0.00	0.00
06/11/2009	R186 jBond	8.9550	8.8900	(0.73)	0.00	0.00	0.00
06/11/2009	R201 jBond	8.4100	8.3400	(0.83)	0.00	0.00	0.00
06/11/2009	R203 jBond	8.8900	8.8200	(0.79)	0.00	0.00	0.00
06/11/2009	R204 jBond	8.8900	8.8300	(0.67)	0.00	0.00	0.00
06/11/2009	R206 jBond	8.4650	8.4000	(0.77)	0.00	0.00	0.00
06/11/2009	R207 jBond	9.0600	9.0000	(0.66)	0.00	0.00	0.00
06/11/2009	R208 jBond	9.0650	9.0050	(0.66)	0.00	0.00	0.00
06/11/2009	R209 jBond	8.6200	8.5550	(0.75)	0.00	0.00	0.00
Grand Total:							0.00