



# j-Bonds High/Low Report

High/Low for 07/05/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/05/2009	CGR4 jBond	15.0290	15.0290	0.00	0.00	0.00	0.00
07/05/2009	R153 jBond	6.2650	6.2000	(1.04)	0.00	0.00	0.00
07/05/2009	R157 jBond	8.2050	8.1500	(0.67)	0.00	0.00	0.00
07/05/2009	R186 jBond	8.7200	8.6500	(0.80)	0.00	0.00	0.00
07/05/2009	R201 jBond	8.2950	8.2500	(0.54)	0.00	0.00	0.00
07/05/2009	R203 jBond	8.5500	8.4800	(0.82)	0.00	0.00	0.00
07/05/2009	R204 jBond	8.5450	8.4800	(0.76)	0.00	0.00	0.00
07/05/2009	R206 jBond	8.2800	8.2300	(0.60)	0.00	0.00	0.00
07/05/2009	R207 jBond	8.7300	8.6500	(0.92)	0.00	0.00	0.00
07/05/2009	R208 jBond	8.8870	8.6550	(2.61)	0.00	0.00	0.00
07/05/2009	R209 jBond	8.3050	8.2200	(1.02)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>