



j-Bonds High/Low Report

High/Low for 08/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/06/2009	CGR4 jBond	14.3290	14.3330	0.03	0.00	0.00	0.00
08/06/2009	R153 jBond	7.0050	6.9850	(0.29)	0.00	0.00	0.00
08/06/2009	R157 jBond	8.4200	8.4600	0.48	0.00	0.00	0.00
08/06/2009	R186 jBond	8.9800	9.0000	0.22	0.00	0.00	0.00
08/06/2009	R201 jBond	8.5300	8.5550	0.29	0.00	0.00	0.00
08/06/2009	R203 jBond	8.9900	9.0150	0.28	0.00	0.00	0.00
08/06/2009	R204 jBond	8.9950	9.0300	0.39	0.00	0.00	0.00
08/06/2009	R206 jBond	8.5250	8.5400	0.18	0.00	0.00	0.00
08/06/2009	R207 jBond	9.1000	9.1150	0.16	0.00	0.00	0.00
08/06/2009	R208 jBond	9.2030	9.2000	(0.03)	0.00	0.00	0.00
08/06/2009	R209 jBond	8.5550	8.5750	0.23	0.00	0.00	0.00
Grand Total:							0.00