



j-Bonds High/Low Report

High/Low for 07/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/01/2009	CGR2 jBond	18.4250	18.4250	0.00	0.00	0.00	0.00
07/01/2009	R153 jBond	7.3900	7.5100	1.62	0.00	0.00	0.00
07/01/2009	R157 jBond	7.3800	7.5400	2.17	0.00	0.00	0.00
07/01/2009	R186 jBond	7.3800	7.5650	2.51	0.00	0.00	0.00
07/01/2009	R196 jBond	11.4360	11.4340	(0.02)	0.00	0.00	0.00
07/01/2009	R201 jBond	7.4300	7.5900	2.15	0.00	0.00	0.00
07/01/2009	R203 jBond	7.4800	7.6450	2.21	0.00	0.00	0.00
07/01/2009	R204 jBond	7.4800	7.6500	2.27	0.00	0.00	0.00
07/01/2009	R206 jBond	7.4450	7.6250	2.42	0.00	0.00	0.00
07/01/2009	R207 jBond	7.5200	7.6800	2.13	0.00	0.00	0.00
07/01/2009	R208 jBond	7.5510	7.7080	2.08	0.00	0.00	0.00
07/01/2009	R209 jBond	7.0050	7.1950	2.71	0.00	0.00	0.00
Grand Total:							0.00