



# j-Bonds High/Low Report

High/Low for 08/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/01/2009	CGR2 jBond	18.4250	18.4250	0.00	0.00	0.00	0.00
08/01/2009	R153 jBond	7.5100	7.5450	0.47	0.00	0.00	0.00
08/01/2009	R157 jBond	7.5400	7.5800	0.53	0.00	0.00	0.00
08/01/2009	R186 jBond	7.5650	7.6100	0.59	0.00	0.00	0.00
08/01/2009	R196 jBond	11.4340	11.4090	(0.22)	0.00	0.00	0.00
08/01/2009	R201 jBond	7.5900	7.6400	0.66	0.00	0.00	0.00
08/01/2009	R203 jBond	7.6450	7.6850	0.52	0.00	0.00	0.00
08/01/2009	R204 jBond	7.6500	7.6900	0.52	0.00	0.00	0.00
08/01/2009	R206 jBond	7.6250	7.6700	0.59	0.00	0.00	0.00
08/01/2009	R207 jBond	7.6800	7.7200	0.52	0.00	0.00	0.00
08/01/2009	R208 jBond	7.7080	7.7490	0.53	0.00	0.00	0.00
08/01/2009	R209 jBond	7.1950	7.2400	0.63	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>