



j-Bonds High/Low Report

High/Low for 08/04/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/04/2009	CGR3 jBond	15.8330	15.8250	(0.05)	0.00	0.00	0.00
08/04/2009	R153 jBond	6.7400	6.7250	(0.22)	0.00	0.00	0.00
08/04/2009	R157 jBond	8.1400	8.1300	(0.12)	0.00	0.00	0.00
08/04/2009	R186 jBond	8.7000	8.6900	(0.11)	0.00	0.00	0.00
08/04/2009	R201 jBond	8.1900	8.1750	(0.18)	0.00	0.00	0.00
08/04/2009	R203 jBond	8.5200	8.5100	(0.12)	0.00	0.00	0.00
08/04/2009	R204 jBond	8.5700	8.5600	(0.12)	0.00	0.00	0.00
08/04/2009	R206 jBond	8.1450	8.1300	(0.18)	0.00	0.00	0.00
08/04/2009	R207 jBond	8.6900	8.6950	0.06	0.00	0.00	0.00
08/04/2009	R208 jBond	8.7860	8.7980	0.14	0.00	0.00	0.00
08/04/2009	R209 jBond	8.4450	8.4100	(0.41)	0.00	0.00	0.00
Grand Total:							0.00