



j-Bonds High/Low Report

High/Low for 08/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/07/2009	CGR4 jBond	14.6210	14.6250	0.03	0.00	0.00	0.00
08/07/2009	R153 jBond	7.3100	7.3550	0.62	0.00	0.00	0.00
08/07/2009	R157 jBond	8.6900	8.6850	(0.06)	0.00	0.00	0.00
08/07/2009	R186 jBond	9.1800	9.1900	0.11	0.00	0.00	0.00
08/07/2009	R201 jBond	8.8050	8.7950	(0.11)	0.00	0.00	0.00
08/07/2009	R203 jBond	9.2200	9.2200	0.00	0.00	0.00	0.00
08/07/2009	R204 jBond	9.2500	9.2500	0.00	0.00	0.00	0.00
08/07/2009	R206 jBond	8.8200	8.8050	(0.17)	0.00	0.00	0.00
08/07/2009	R207 jBond	9.3500	9.3400	(0.11)	0.00	0.00	0.00
08/07/2009	R208 jBond	9.4150	9.4040	(0.12)	0.00	0.00	0.00
08/07/2009	R209 jBond	8.8500	8.8450	(0.06)	0.00	0.00	0.00
Grand Total:							0.00