



j-Bonds High/Low Report

High/Low for 07/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
07/08/2009	R153 jBond	7.8450	7.8400	(0.06)	0.00	0.00	0.00
07/08/2009	R155 jBond	0.0000	7.8600	100.00	0.00	0.00	0.00
07/08/2009	R157 jBond	8.4700	8.4750	0.06	0.00	0.00	0.00
07/08/2009	R186 jBond	8.9000	8.9250	0.28	0.00	0.00	0.00
07/08/2009	R201 jBond	8.5300	8.5350	0.06	0.00	0.00	0.00
07/08/2009	R203 jBond	8.9550	8.9650	0.11	0.00	0.00	0.00
07/08/2009	R204 jBond	8.9900	8.9950	0.06	0.00	0.00	0.00
07/08/2009	R206 jBond	8.5600	8.5650	0.06	0.00	0.00	0.00
07/08/2009	R207 jBond	9.0600	9.0700	0.11	0.00	0.00	0.00
07/08/2009	R208 jBond	9.0600	9.1240	0.71	0.00	0.00	0.00
07/08/2009	R209 jBond	8.4900	8.5050	0.18	0.00	0.00	0.00
Grand Total:							0.00