



j-Bonds High/Low Report

High/Low for 07/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
07/10/2009	R153 jBond	7.2350	7.3190	1.16	0.00	0.00	0.00
07/10/2009	R155 jBond	7.4550	7.5550	1.34	0.00	0.00	0.00
07/10/2009	R157 jBond	8.2800	8.3900	1.33	0.00	0.00	0.00
07/10/2009	R186 jBond	8.8600	8.9800	1.35	0.00	0.00	0.00
07/10/2009	R201 jBond	8.3400	8.4500	1.32	0.00	0.00	0.00
07/10/2009	R203 jBond	8.7900	8.9000	1.25	0.00	0.00	0.00
07/10/2009	R204 jBond	8.7950	8.9100	1.31	0.00	0.00	0.00
07/10/2009	R206 jBond	8.3900	8.5050	1.37	0.00	0.00	0.00
07/10/2009	R207 jBond	8.9550	9.0700	1.28	0.00	0.00	0.00
07/10/2009	R208 jBond	8.9550	9.0700	1.28	0.00	0.00	0.00
07/10/2009	R209 jBond	8.4000	8.5450	1.73	0.00	0.00	0.00
Grand Total:							0.00