



# j-Bonds High/Low Report

High/Low for 08/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
08/10/2009	R153 jBond	7.3190	7.3080	(0.15)	0.00	0.00	0.00
08/10/2009	R155 jBond	7.5550	7.5250	(0.40)	0.00	0.00	0.00
08/10/2009	R157 jBond	8.3900	8.3650	(0.30)	0.00	0.00	0.00
08/10/2009	R186 jBond	8.9800	8.9600	(0.22)	0.00	0.00	0.00
08/10/2009	R201 jBond	8.4500	8.4250	(0.30)	0.00	0.00	0.00
08/10/2009	R203 jBond	8.9000	8.8750	(0.28)	0.00	0.00	0.00
08/10/2009	R204 jBond	8.9100	8.8850	(0.28)	0.00	0.00	0.00
08/10/2009	R206 jBond	8.5050	8.4800	(0.29)	0.00	0.00	0.00
08/10/2009	R207 jBond	9.0700	9.0400	(0.33)	0.00	0.00	0.00
08/10/2009	R208 jBond	9.0700	9.0400	(0.33)	0.00	0.00	0.00
08/10/2009	R209 jBond	8.5450	8.5200	(0.29)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>