



j-Bonds High/Low Report

High/Low for 08/05/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/05/2009	CGR4 jBond	15.0290	15.0250	(0.03)	0.00	0.00	0.00
08/05/2009	R153 jBond	6.2000	6.1400	(0.97)	0.00	0.00	0.00
08/05/2009	R157 jBond	8.1500	8.0600	(1.10)	0.00	0.00	0.00
08/05/2009	R186 jBond	8.6500	8.5600	(1.04)	0.00	0.00	0.00
08/05/2009	R201 jBond	8.2500	8.1600	(1.09)	0.00	0.00	0.00
08/05/2009	R203 jBond	8.4800	8.3900	(1.06)	0.00	0.00	0.00
08/05/2009	R204 jBond	8.4800	8.3900	(1.06)	0.00	0.00	0.00
08/05/2009	R206 jBond	8.2300	8.1400	(1.09)	0.00	0.00	0.00
08/05/2009	R207 jBond	8.6500	8.5650	(0.98)	0.00	0.00	0.00
08/05/2009	R208 jBond	8.6550	8.7160	0.70	0.00	0.00	0.00
08/05/2009	R209 jBond	8.2200	8.1300	(1.09)	0.00	0.00	0.00
Grand Total:							0.00