



j-Bonds High/Low Report

High/Low for 08/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
08/09/2009	R153 jBond	7.2940	7.2840	(0.14)	0.00	0.00	0.00
08/09/2009	R155 jBond	7.3500	7.3250	(0.34)	0.00	0.00	0.00
08/09/2009	R157 jBond	8.0450	8.0200	(0.31)	0.00	0.00	0.00
08/09/2009	R186 jBond	8.6250	8.5900	(0.41)	0.00	0.00	0.00
08/09/2009	R201 jBond	8.1150	8.0900	(0.31)	0.00	0.00	0.00
08/09/2009	R203 jBond	8.5350	8.5000	(0.41)	0.00	0.00	0.00
08/09/2009	R204 jBond	8.5450	8.5150	(0.35)	0.00	0.00	0.00
08/09/2009	R206 jBond	8.1550	8.1300	(0.31)	0.00	0.00	0.00
08/09/2009	R207 jBond	8.6850	8.6600	(0.29)	0.00	0.00	0.00
08/09/2009	R208 jBond	8.6900	8.6700	(0.23)	0.00	0.00	0.00
08/09/2009	R209 jBond	8.1650	8.1300	(0.43)	0.00	0.00	0.00
Grand Total:							0.00