



j-Bonds High/Low Report

High/Low for 07/04/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/04/2009	CGR3 jBond	15.8420	15.8330	(0.06)	0.00	0.00	0.00
07/04/2009	R153 jBond	6.7150	6.7400	0.37	0.00	0.00	0.00
07/04/2009	R157 jBond	8.1100	8.1400	0.37	0.00	0.00	0.00
07/04/2009	R186 jBond	8.6700	8.7000	0.35	0.00	0.00	0.00
07/04/2009	R201 jBond	8.1600	8.1900	0.37	0.00	0.00	0.00
07/04/2009	R203 jBond	8.4950	8.5200	0.29	0.00	0.00	0.00
07/04/2009	R204 jBond	8.5400	8.5700	0.35	0.00	0.00	0.00
07/04/2009	R206 jBond	8.1150	8.1450	0.37	0.00	0.00	0.00
07/04/2009	R207 jBond	8.6450	8.6900	0.52	0.00	0.00	0.00
07/04/2009	R208 jBond	8.7350	8.7860	0.58	0.00	0.00	0.00
07/04/2009	R209 jBond	8.4350	8.4450	0.12	0.00	0.00	0.00
Grand Total:							0.00