



j-Bonds High/Low Report

High/Low for 07/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
07/09/2009	R153 jBond	7.3480	7.2940	(0.73)	0.00	0.00	0.00
07/09/2009	R155 jBond	7.3950	7.3500	(0.61)	0.00	0.00	0.00
07/09/2009	R157 jBond	8.1000	8.0450	(0.68)	0.00	0.00	0.00
07/09/2009	R186 jBond	8.6900	8.6250	(0.75)	0.00	0.00	0.00
07/09/2009	R201 jBond	8.1700	8.1150	(0.67)	0.00	0.00	0.00
07/09/2009	R203 jBond	8.5900	8.5350	(0.64)	0.00	0.00	0.00
07/09/2009	R204 jBond	8.6000	8.5450	(0.64)	0.00	0.00	0.00
07/09/2009	R206 jBond	8.2150	8.1550	(0.73)	0.00	0.00	0.00
07/09/2009	R207 jBond	8.7400	8.6850	(0.63)	0.00	0.00	0.00
07/09/2009	R208 jBond	8.7500	8.6900	(0.69)	0.00	0.00	0.00
07/09/2009	R209 jBond	8.2350	8.1650	(0.85)	0.00	0.00	0.00
Grand Total:							0.00