



j-Bonds High/Low Report

High/Low for 09/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/02/2009	CGR3 jBond	17.2750	17.3670	0.53	0.00	0.00	0.00
09/02/2009	R153 jBond	6.8200	6.5350	(4.18)	0.00	0.00	0.00
09/02/2009	R157 jBond	7.6400	7.5400	(1.31)	0.00	0.00	0.00
09/02/2009	R186 jBond	8.1500	8.0650	(1.04)	0.00	0.00	0.00
09/02/2009	R196 jBond	10.3970	10.3240	(0.70)	0.00	0.00	0.00
09/02/2009	R201 jBond	7.6800	7.4450	(3.06)	0.00	0.00	0.00
09/02/2009	R203 jBond	8.1200	7.9700	(1.85)	0.00	0.00	0.00
09/02/2009	R204 jBond	8.1200	7.9900	(1.60)	0.00	0.00	0.00
09/02/2009	R206 jBond	7.6700	7.4300	(3.13)	0.00	0.00	0.00
09/02/2009	R207 jBond	8.3100	8.1800	(1.56)	0.00	0.00	0.00
09/02/2009	R208 jBond	8.4480	8.3150	(1.57)	0.00	0.00	0.00
09/02/2009	R209 jBond	7.9200	7.8400	(1.01)	0.00	0.00	0.00
Grand Total:							0.00