



# j-Bonds High/Low Report

High/Low for 09/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
09/09/2009	R153 jBond	7.2840	7.2920	0.11	0.00	0.00	0.00
09/09/2009	R155 jBond	7.3250	7.3300	0.07	0.00	0.00	0.00
09/09/2009	R157 jBond	8.0200	8.0200	0.00	0.00	0.00	0.00
09/09/2009	R186 jBond	8.5900	8.5950	0.06	0.00	0.00	0.00
09/09/2009	R201 jBond	8.0900	8.0900	0.00	0.00	0.00	0.00
09/09/2009	R203 jBond	8.5000	8.5000	0.00	0.00	0.00	0.00
09/09/2009	R204 jBond	8.5150	8.5150	0.00	0.00	0.00	0.00
09/09/2009	R206 jBond	8.1300	8.1250	(0.06)	0.00	0.00	0.00
09/09/2009	R207 jBond	8.6600	8.6600	0.00	0.00	0.00	0.00
09/09/2009	R208 jBond	8.6700	8.6750	0.06	0.00	0.00	0.00
09/09/2009	R209 jBond	8.1300	8.1400	0.12	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>