



j-Bonds High/Low Report

High/Low for 09/11/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/11/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
09/11/2009	R153 jBond	7.3390	7.3340	(0.07)	0.00	0.00	0.00
09/11/2009	R155 jBond	7.3500	7.3100	(0.54)	0.00	0.00	0.00
09/11/2009	R157 jBond	8.2800	8.2400	(0.48)	0.00	0.00	0.00
09/11/2009	R186 jBond	8.8900	8.8600	(0.34)	0.00	0.00	0.00
09/11/2009	R201 jBond	8.3400	8.3050	(0.42)	0.00	0.00	0.00
09/11/2009	R203 jBond	8.8200	8.7900	(0.34)	0.00	0.00	0.00
09/11/2009	R204 jBond	8.8300	8.8000	(0.34)	0.00	0.00	0.00
09/11/2009	R206 jBond	8.4000	8.3600	(0.48)	0.00	0.00	0.00
09/11/2009	R207 jBond	9.0000	8.9650	(0.39)	0.00	0.00	0.00
09/11/2009	R208 jBond	9.0050	8.9700	(0.39)	0.00	0.00	0.00
09/11/2009	R209 jBond	8.5550	8.5200	(0.41)	0.00	0.00	0.00
Grand Total:							0.00