



j-Bonds High/Low Report

High/Low for 10/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/02/2009	CGR3 jBond	17.3670	17.0920	(1.58)	0.00	0.00	0.00
10/02/2009	R153 jBond	6.5350	6.6900	2.37	0.00	0.00	0.00
10/02/2009	R157 jBond	7.5400	7.7300	2.52	0.00	0.00	0.00
10/02/2009	R186 jBond	8.0650	8.2700	2.54	0.00	0.00	0.00
10/02/2009	R196 jBond	10.3240	10.2660	(0.56)	0.00	0.00	0.00
10/02/2009	R201 jBond	7.4450	7.6000	2.08	0.00	0.00	0.00
10/02/2009	R203 jBond	7.9700	8.1950	2.82	0.00	0.00	0.00
10/02/2009	R204 jBond	7.9900	8.2150	2.82	0.00	0.00	0.00
10/02/2009	R206 jBond	7.4300	7.5750	1.95	0.00	0.00	0.00
10/02/2009	R207 jBond	8.1800	8.3900	2.57	0.00	0.00	0.00
10/02/2009	R208 jBond	8.3150	8.5170	2.43	0.00	0.00	0.00
10/02/2009	R209 jBond	7.8400	8.0500	2.68	0.00	0.00	0.00
Grand Total:							0.00