



j-Bonds High/Low Report

High/Low for 10/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/03/2009	CGR3 jBond	16.7210	16.7250	0.02	0.00	0.00	0.00
10/03/2009	R153 jBond	6.8400	6.8050	(0.51)	0.00	0.00	0.00
10/03/2009	R157 jBond	7.9400	7.8800	(0.76)	0.00	0.00	0.00
10/03/2009	R186 jBond	8.3250	8.2700	(0.66)	0.00	0.00	0.00
10/03/2009	R201 jBond	7.9150	7.8650	(0.63)	0.00	0.00	0.00
10/03/2009	R203 jBond	8.3800	8.3100	(0.84)	0.00	0.00	0.00
10/03/2009	R204 jBond	8.3900	8.3100	(0.95)	0.00	0.00	0.00
10/03/2009	R206 jBond	7.8350	7.7850	(0.64)	0.00	0.00	0.00
10/03/2009	R207 jBond	8.4000	8.3200	(0.95)	0.00	0.00	0.00
10/03/2009	R208 jBond	8.4180	8.3440	(0.88)	0.00	0.00	0.00
10/03/2009	R209 jBond	8.0850	8.0200	(0.80)	0.00	0.00	0.00
Grand Total:							0.00