



j-Bonds High/Low Report

High/Low for 10/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/07/2009	CGR4 jBond	14.6250	14.6250	0.00	0.00	0.00	0.00
10/07/2009	R153 jBond	7.3100	7.3150	0.07	0.00	0.00	0.00
10/07/2009	R157 jBond	8.6400	8.6300	(0.12)	0.00	0.00	0.00
10/07/2009	R186 jBond	9.1700	9.1600	(0.11)	0.00	0.00	0.00
10/07/2009	R201 jBond	8.7500	8.7300	(0.23)	0.00	0.00	0.00
10/07/2009	R203 jBond	9.1750	9.1600	(0.16)	0.00	0.00	0.00
10/07/2009	R204 jBond	9.2150	9.1800	(0.38)	0.00	0.00	0.00
10/07/2009	R206 jBond	8.7600	8.7300	(0.34)	0.00	0.00	0.00
10/07/2009	R207 jBond	9.3100	9.2800	(0.32)	0.00	0.00	0.00
10/07/2009	R208 jBond	9.3790	9.3570	(0.23)	0.00	0.00	0.00
10/07/2009	R209 jBond	8.7900	8.7800	(0.11)	0.00	0.00	0.00
Grand Total:							0.00