



# j-Bonds High/Low Report

High/Low for 09/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/03/2009	CGR3 jBond	16.7330	16.7210	(0.07)	0.00	0.00	0.00
09/03/2009	R153 jBond	6.7000	6.8400	2.09	0.00	0.00	0.00
09/03/2009	R157 jBond	7.8200	7.9400	1.53	0.00	0.00	0.00
09/03/2009	R186 jBond	8.2000	8.3250	1.52	0.00	0.00	0.00
09/03/2009	R201 jBond	7.7800	7.9150	1.74	0.00	0.00	0.00
09/03/2009	R203 jBond	8.2650	8.3800	1.39	0.00	0.00	0.00
09/03/2009	R204 jBond	8.2900	8.3900	1.21	0.00	0.00	0.00
09/03/2009	R206 jBond	7.7100	7.8350	1.62	0.00	0.00	0.00
09/03/2009	R207 jBond	8.3200	8.4000	0.96	0.00	0.00	0.00
09/03/2009	R208 jBond	8.3410	8.4180	0.92	0.00	0.00	0.00
09/03/2009	R209 jBond	7.9900	8.0850	1.19	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>