



j-Bonds High/Low Report

High/Low for 09/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
09/10/2009	R153 jBond	7.3080	7.3440	0.49	0.00	0.00	0.00
09/10/2009	R155 jBond	7.5250	7.5650	0.53	0.00	0.00	0.00
09/10/2009	R157 jBond	8.3650	8.4050	0.48	0.00	0.00	0.00
09/10/2009	R186 jBond	8.9600	8.9950	0.39	0.00	0.00	0.00
09/10/2009	R201 jBond	8.4250	8.4650	0.47	0.00	0.00	0.00
09/10/2009	R203 jBond	8.8750	8.9150	0.45	0.00	0.00	0.00
09/10/2009	R204 jBond	8.8850	8.9250	0.45	0.00	0.00	0.00
09/10/2009	R206 jBond	8.4800	8.5200	0.47	0.00	0.00	0.00
09/10/2009	R207 jBond	9.0400	9.0800	0.44	0.00	0.00	0.00
09/10/2009	R208 jBond	9.0400	9.0800	0.44	0.00	0.00	0.00
09/10/2009	R209 jBond	8.5200	8.5700	0.59	0.00	0.00	0.00
Grand Total:							0.00