



j-Bonds High/Low Report

High/Low for 10/11/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/11/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
10/11/2009	R153 jBond	7.3340	7.3470	0.18	0.00	0.00	0.00
10/11/2009	R155 jBond	7.3100	7.3450	0.48	0.00	0.00	0.00
10/11/2009	R157 jBond	8.2400	8.2800	0.49	0.00	0.00	0.00
10/11/2009	R186 jBond	8.8600	8.8850	0.28	0.00	0.00	0.00
10/11/2009	R201 jBond	8.3050	8.3500	0.54	0.00	0.00	0.00
10/11/2009	R203 jBond	8.7900	8.8300	0.46	0.00	0.00	0.00
10/11/2009	R204 jBond	8.8000	8.8400	0.45	0.00	0.00	0.00
10/11/2009	R206 jBond	8.3600	8.4050	0.54	0.00	0.00	0.00
10/11/2009	R207 jBond	8.9650	9.0100	0.50	0.00	0.00	0.00
10/11/2009	R208 jBond	8.9700	9.0100	0.45	0.00	0.00	0.00
10/11/2009	R209 jBond	8.5200	8.5450	0.29	0.00	0.00	0.00
Grand Total:							0.00