



j-Bonds High/Low Report

High/Low for 10/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/06/2009	CGR4 jBond	14.3500	14.3750	0.17	0.00	0.00	0.00
10/06/2009	R153 jBond	6.9350	6.9050	(0.43)	0.00	0.00	0.00
10/06/2009	R157 jBond	8.4100	8.3900	(0.24)	0.00	0.00	0.00
10/06/2009	R186 jBond	8.9400	8.9100	(0.34)	0.00	0.00	0.00
10/06/2009	R201 jBond	8.5100	8.4800	(0.35)	0.00	0.00	0.00
10/06/2009	R203 jBond	8.9600	8.9200	(0.45)	0.00	0.00	0.00
10/06/2009	R204 jBond	8.9800	8.9400	(0.45)	0.00	0.00	0.00
10/06/2009	R206 jBond	8.5000	8.4800	(0.24)	0.00	0.00	0.00
10/06/2009	R207 jBond	9.0600	9.0150	(0.50)	0.00	0.00	0.00
10/06/2009	R208 jBond	9.1380	9.0910	(0.51)	0.00	0.00	0.00
10/06/2009	R209 jBond	8.5200	8.4800	(0.47)	0.00	0.00	0.00
Grand Total:							0.00