



j-Bonds High/Low Report

High/Low for 09/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/01/2009	CGR2 jBond	18.4250	18.4250	0.00	0.00	0.00	0.00
09/01/2009	R153 jBond	7.5450	7.4700	(0.99)	0.00	0.00	0.00
09/01/2009	R157 jBond	7.5800	7.4950	(1.12)	0.00	0.00	0.00
09/01/2009	R186 jBond	7.6100	7.5200	(1.18)	0.00	0.00	0.00
09/01/2009	R196 jBond	11.4090	11.4150	0.05	0.00	0.00	0.00
09/01/2009	R201 jBond	7.6400	7.5550	(1.11)	0.00	0.00	0.00
09/01/2009	R203 jBond	7.6850	7.6000	(1.11)	0.00	0.00	0.00
09/01/2009	R204 jBond	7.6900	7.6050	(1.11)	0.00	0.00	0.00
09/01/2009	R206 jBond	7.6700	7.5850	(1.11)	0.00	0.00	0.00
09/01/2009	R207 jBond	7.7200	7.6350	(1.10)	0.00	0.00	0.00
09/01/2009	R208 jBond	7.7490	7.6630	(1.11)	0.00	0.00	0.00
09/01/2009	R209 jBond	7.2400	7.1500	(1.24)	0.00	0.00	0.00
Grand Total:							0.00