



# j-Bonds High/Low Report

High/Low for 09/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/06/2009	CGR4 jBond	14.3330	14.3500	0.12	0.00	0.00	0.00
09/06/2009	R153 jBond	6.9850	6.9350	(0.72)	0.00	0.00	0.00
09/06/2009	R157 jBond	8.4600	8.4100	(0.59)	0.00	0.00	0.00
09/06/2009	R186 jBond	9.0000	8.9400	(0.67)	0.00	0.00	0.00
09/06/2009	R201 jBond	8.5550	8.5100	(0.53)	0.00	0.00	0.00
09/06/2009	R203 jBond	9.0150	8.9600	(0.61)	0.00	0.00	0.00
09/06/2009	R204 jBond	9.0300	8.9800	(0.55)	0.00	0.00	0.00
09/06/2009	R206 jBond	8.5400	8.5000	(0.47)	0.00	0.00	0.00
09/06/2009	R207 jBond	9.1150	9.0600	(0.60)	0.00	0.00	0.00
09/06/2009	R208 jBond	9.2000	9.1380	(0.67)	0.00	0.00	0.00
09/06/2009	R209 jBond	8.5750	8.5200	(0.64)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>