



# j-Bonds High/Low Report

High/Low for 09/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/07/2009	CGR4 jBond	14.6250	14.6250	0.00	0.00	0.00	0.00
09/07/2009	R153 jBond	7.3550	7.3100	(0.61)	0.00	0.00	0.00
09/07/2009	R157 jBond	8.6850	8.6400	(0.52)	0.00	0.00	0.00
09/07/2009	R186 jBond	9.1900	9.1700	(0.22)	0.00	0.00	0.00
09/07/2009	R201 jBond	8.7950	8.7500	(0.51)	0.00	0.00	0.00
09/07/2009	R203 jBond	9.2200	9.1750	(0.49)	0.00	0.00	0.00
09/07/2009	R204 jBond	9.2500	9.2150	(0.38)	0.00	0.00	0.00
09/07/2009	R206 jBond	8.8050	8.7600	(0.51)	0.00	0.00	0.00
09/07/2009	R207 jBond	9.3400	9.3100	(0.32)	0.00	0.00	0.00
09/07/2009	R208 jBond	9.4040	9.3790	(0.27)	0.00	0.00	0.00
09/07/2009	R209 jBond	8.8450	8.7900	(0.62)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>