



j-Bonds High/Low Report

High/Low for 10/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
10/09/2009	R153 jBond	7.2920	7.3100	0.25	0.00	0.00	0.00
10/09/2009	R155 jBond	7.3300	7.3800	0.68	0.00	0.00	0.00
10/09/2009	R157 jBond	8.0200	8.0800	0.75	0.00	0.00	0.00
10/09/2009	R186 jBond	8.5950	8.6600	0.76	0.00	0.00	0.00
10/09/2009	R201 jBond	8.0900	8.1500	0.74	0.00	0.00	0.00
10/09/2009	R203 jBond	8.5000	8.5600	0.71	0.00	0.00	0.00
10/09/2009	R204 jBond	8.5150	8.5900	0.88	0.00	0.00	0.00
10/09/2009	R206 jBond	8.1250	8.1850	0.74	0.00	0.00	0.00
10/09/2009	R207 jBond	8.6600	8.7300	0.81	0.00	0.00	0.00
10/09/2009	R208 jBond	8.6750	8.7400	0.75	0.00	0.00	0.00
10/09/2009	R209 jBond	8.1400	8.2000	0.74	0.00	0.00	0.00
Grand Total:							0.00