



j-Bonds High/Low Report

High/Low for 11/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
11/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
11/09/2009	R153 jBond	7.3100	7.2890	(0.29)	0.00	0.00	0.00
11/09/2009	R155 jBond	7.3800	7.3300	(0.68)	0.00	0.00	0.00
11/09/2009	R157 jBond	8.0800	8.0300	(0.62)	0.00	0.00	0.00
11/09/2009	R186 jBond	8.6600	8.6100	(0.58)	0.00	0.00	0.00
11/09/2009	R201 jBond	8.1500	8.1000	(0.61)	0.00	0.00	0.00
11/09/2009	R203 jBond	8.5600	8.5100	(0.58)	0.00	0.00	0.00
11/09/2009	R204 jBond	8.5900	8.5350	(0.64)	0.00	0.00	0.00
11/09/2009	R206 jBond	8.1850	8.1350	(0.61)	0.00	0.00	0.00
11/09/2009	R207 jBond	8.7300	8.6800	(0.57)	0.00	0.00	0.00
11/09/2009	R208 jBond	8.7400	8.6900	(0.57)	0.00	0.00	0.00
11/09/2009	R209 jBond	8.2000	8.1500	(0.61)	0.00	0.00	0.00
Grand Total:							0.00