



j-Bonds High/Low Report

High/Low for 11/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
11/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
11/08/2009	R153 jBond	7.8400	7.9450	1.34	0.00	0.00	0.00
11/08/2009	R155 jBond	7.8600	7.9650	1.34	0.00	0.00	0.00
11/08/2009	R157 jBond	8.4750	8.5350	0.71	0.00	0.00	0.00
11/08/2009	R186 jBond	8.9250	8.9900	0.73	0.00	0.00	0.00
11/08/2009	R201 jBond	8.5350	8.6050	0.82	0.00	0.00	0.00
11/08/2009	R203 jBond	8.9650	9.0250	0.67	0.00	0.00	0.00
11/08/2009	R204 jBond	8.9950	9.0550	0.67	0.00	0.00	0.00
11/08/2009	R206 jBond	8.5650	8.6400	0.88	0.00	0.00	0.00
11/08/2009	R207 jBond	9.0700	9.1400	0.77	0.00	0.00	0.00
11/08/2009	R208 jBond	9.1240	9.1400	0.18	0.00	0.00	0.00
11/08/2009	R209 jBond	8.5050	8.5650	0.71	0.00	0.00	0.00
Grand Total:							0.00