



# j-Bonds High/Low Report

High/Low for 11/11/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
11/11/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
11/11/2009	R153 jBond	7.3470	7.3490	0.03	0.00	0.00	0.00
11/11/2009	R155 jBond	7.3450	7.3450	0.00	0.00	0.00	0.00
11/11/2009	R157 jBond	8.2800	8.2800	0.00	0.00	0.00	0.00
11/11/2009	R186 jBond	8.8850	8.8800	(0.06)	0.00	0.00	0.00
11/11/2009	R201 jBond	8.3500	8.3500	0.00	0.00	0.00	0.00
11/11/2009	R203 jBond	8.8300	8.8500	0.23	0.00	0.00	0.00
11/11/2009	R204 jBond	8.8400	8.8550	0.17	0.00	0.00	0.00
11/11/2009	R206 jBond	8.4050	8.4100	0.06	0.00	0.00	0.00
11/11/2009	R207 jBond	9.0100	9.0100	0.00	0.00	0.00	0.00
11/11/2009	R208 jBond	9.0100	9.0100	0.00	0.00	0.00	0.00
11/11/2009	R209 jBond	8.5450	8.5400	(0.06)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>