



j-Bonds High/Low Report

High/Low for 11/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
11/03/2009	CGR3 jBond	16.7250	16.7250	0.00	0.00	0.00	0.00
11/03/2009	R153 jBond	6.8050	6.7900	(0.22)	0.00	0.00	0.00
11/03/2009	R157 jBond	7.8800	7.9100	0.38	0.00	0.00	0.00
11/03/2009	R186 jBond	8.2700	8.3100	0.48	0.00	0.00	0.00
11/03/2009	R201 jBond	7.8650	7.9000	0.45	0.00	0.00	0.00
11/03/2009	R203 jBond	8.3100	8.3450	0.42	0.00	0.00	0.00
11/03/2009	R204 jBond	8.3100	8.3500	0.48	0.00	0.00	0.00
11/03/2009	R206 jBond	7.7850	7.8200	0.45	0.00	0.00	0.00
11/03/2009	R207 jBond	8.3200	8.3550	0.42	0.00	0.00	0.00
11/03/2009	R208 jBond	8.3440	8.3760	0.38	0.00	0.00	0.00
11/03/2009	R209 jBond	8.0200	8.0750	0.69	0.00	0.00	0.00
Grand Total:							0.00