



# j-Bonds High/Low Report

High/Low for 11/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
11/06/2009	CGR4 jBond	14.3750	14.3750	0.00	0.00	0.00	0.00
11/06/2009	R153 jBond	6.9050	6.8700	(0.51)	0.00	0.00	0.00
11/06/2009	R157 jBond	8.3900	8.3600	(0.36)	0.00	0.00	0.00
11/06/2009	R186 jBond	8.9100	8.8800	(0.34)	0.00	0.00	0.00
11/06/2009	R201 jBond	8.4800	8.4500	(0.35)	0.00	0.00	0.00
11/06/2009	R203 jBond	8.9200	8.8800	(0.45)	0.00	0.00	0.00
11/06/2009	R204 jBond	8.9400	8.9000	(0.45)	0.00	0.00	0.00
11/06/2009	R206 jBond	8.4800	8.4500	(0.35)	0.00	0.00	0.00
11/06/2009	R207 jBond	9.0150	8.9800	(0.39)	0.00	0.00	0.00
11/06/2009	R208 jBond	9.0910	9.0600	(0.34)	0.00	0.00	0.00
11/06/2009	R209 jBond	8.4800	8.4500	(0.35)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>