



j-Bonds High/Low Report

High/Low for 11/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
11/02/2009	CGR3 jBond	17.0920	17.0380	(0.32)	0.00	0.00	0.00
11/02/2009	R153 jBond	6.6900	6.7250	0.52	0.00	0.00	0.00
11/02/2009	R157 jBond	7.7300	7.8200	1.16	0.00	0.00	0.00
11/02/2009	R186 jBond	8.2700	8.3300	0.73	0.00	0.00	0.00
11/02/2009	R196 jBond	10.2660	10.2210	(0.44)	0.00	0.00	0.00
11/02/2009	R201 jBond	7.6000	7.7400	1.84	0.00	0.00	0.00
11/02/2009	R203 jBond	8.1950	8.2650	0.85	0.00	0.00	0.00
11/02/2009	R204 jBond	8.2150	8.2900	0.91	0.00	0.00	0.00
11/02/2009	R206 jBond	7.5750	7.7200	1.91	0.00	0.00	0.00
11/02/2009	R207 jBond	8.3900	8.4150	0.30	0.00	0.00	0.00
11/02/2009	R208 jBond	8.5170	8.5110	(0.07)	0.00	0.00	0.00
11/02/2009	R209 jBond	8.0500	8.1650	1.43	0.00	0.00	0.00
Grand Total:							0.00