



j-Bonds High/Low Report

High/Low for 11/05/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
11/05/2009	CGR4 jBond	15.0250	15.0080	(0.11)	0.00	0.00	0.00
11/05/2009	R153 jBond	6.1400	6.0650	(1.22)	0.00	0.00	0.00
11/05/2009	R157 jBond	8.0600	8.0700	0.12	0.00	0.00	0.00
11/05/2009	R186 jBond	8.5600	8.5900	0.35	0.00	0.00	0.00
11/05/2009	R201 jBond	8.1600	8.1700	0.12	0.00	0.00	0.00
11/05/2009	R203 jBond	8.3900	8.4300	0.48	0.00	0.00	0.00
11/05/2009	R204 jBond	8.3900	8.4350	0.54	0.00	0.00	0.00
11/05/2009	R206 jBond	8.1400	8.1500	0.12	0.00	0.00	0.00
11/05/2009	R207 jBond	8.5650	8.5900	0.29	0.00	0.00	0.00
11/05/2009	R208 jBond	8.7160	8.7290	0.15	0.00	0.00	0.00
11/05/2009	R209 jBond	8.1300	8.1550	0.31	0.00	0.00	0.00
Grand Total:							0.00