



j-Bonds High/Low Report

High/Low for 12/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/02/2009	CGR3 jBond	17.0380	16.9960	(0.25)	0.00	0.00	0.00
12/02/2009	R153 jBond	6.7250	6.7550	0.45	0.00	0.00	0.00
12/02/2009	R157 jBond	7.8200	8.0000	2.30	0.00	0.00	0.00
12/02/2009	R186 jBond	8.3300	8.5200	2.28	0.00	0.00	0.00
12/02/2009	R196 jBond	10.2210	10.1390	(0.80)	0.00	0.00	0.00
12/02/2009	R201 jBond	7.7400	7.9250	2.39	0.00	0.00	0.00
12/02/2009	R203 jBond	8.2650	8.5200	3.09	0.00	0.00	0.00
12/02/2009	R204 jBond	8.2900	8.5550	3.20	0.00	0.00	0.00
12/02/2009	R206 jBond	7.7200	7.8950	2.27	0.00	0.00	0.00
12/02/2009	R207 jBond	8.4150	8.6250	2.50	0.00	0.00	0.00
12/02/2009	R208 jBond	8.5110	8.6790	1.97	0.00	0.00	0.00
12/02/2009	R209 jBond	8.1650	8.3550	2.33	0.00	0.00	0.00
Grand Total:							0.00