



j-Bonds High/Low Report

High/Low for 12/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/03/2009	CGR3 jBond	16.7250	16.7250	0.00	0.00	0.00	0.00
12/03/2009	R153 jBond	6.7900	6.7550	(0.52)	0.00	0.00	0.00
12/03/2009	R157 jBond	7.9100	7.8500	(0.76)	0.00	0.00	0.00
12/03/2009	R186 jBond	8.3100	8.2500	(0.72)	0.00	0.00	0.00
12/03/2009	R201 jBond	7.9000	7.8450	(0.70)	0.00	0.00	0.00
12/03/2009	R203 jBond	8.3450	8.2700	(0.90)	0.00	0.00	0.00
12/03/2009	R204 jBond	8.3500	8.2750	(0.90)	0.00	0.00	0.00
12/03/2009	R206 jBond	7.8200	7.7700	(0.64)	0.00	0.00	0.00
12/03/2009	R207 jBond	8.3550	8.2750	(0.96)	0.00	0.00	0.00
12/03/2009	R208 jBond	8.3760	8.2960	(0.96)	0.00	0.00	0.00
12/03/2009	R209 jBond	8.0750	8.0100	(0.80)	0.00	0.00	0.00
Grand Total:							0.00