



j-Bonds High/Low Report

High/Low for 12/11/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/11/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
12/11/2009	R153 jBond	7.3490	7.3820	0.45	0.00	0.00	0.00
12/11/2009	R155 jBond	7.3450	7.4200	1.02	0.00	0.00	0.00
12/11/2009	R157 jBond	8.2800	8.3650	1.03	0.00	0.00	0.00
12/11/2009	R186 jBond	8.8800	8.9700	1.01	0.00	0.00	0.00
12/11/2009	R201 jBond	8.3500	8.4350	1.02	0.00	0.00	0.00
12/11/2009	R203 jBond	8.8500	8.9350	0.96	0.00	0.00	0.00
12/11/2009	R204 jBond	8.8550	8.9450	1.02	0.00	0.00	0.00
12/11/2009	R206 jBond	8.4100	8.4950	1.01	0.00	0.00	0.00
12/11/2009	R207 jBond	9.0100	9.1050	1.05	0.00	0.00	0.00
12/11/2009	R208 jBond	9.0100	9.1050	1.05	0.00	0.00	0.00
12/11/2009	R209 jBond	8.5400	8.6300	1.05	0.00	0.00	0.00
Grand Total:							0.00