



j-Bonds High/Low Report

High/Low for 12/05/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/05/2009	CGR4 jBond	15.0080	15.9540	6.30	0.00	0.00	0.00
12/05/2009	R153 jBond	6.0650	6.0550	(0.16)	0.00	0.00	0.00
12/05/2009	R157 jBond	8.0700	8.2000	1.61	0.00	0.00	0.00
12/05/2009	R186 jBond	8.5900	8.7400	1.75	0.00	0.00	0.00
12/05/2009	R201 jBond	8.1700	8.3050	1.65	0.00	0.00	0.00
12/05/2009	R203 jBond	8.4300	8.5750	1.72	0.00	0.00	0.00
12/05/2009	R204 jBond	8.4350	8.5900	1.84	0.00	0.00	0.00
12/05/2009	R206 jBond	8.1500	8.2900	1.72	0.00	0.00	0.00
12/05/2009	R207 jBond	8.5900	8.7450	1.80	0.00	0.00	0.00
12/05/2009	R208 jBond	8.7290	8.8820	1.75	0.00	0.00	0.00
12/05/2009	R209 jBond	8.1550	8.3000	1.78	0.00	0.00	0.00
Grand Total:							0.00