



# j-Bonds High/Low Report

High/Low for 12/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
12/10/2009	R153 jBond	7.3440	7.3350	(0.12)	0.00	0.00	0.00
12/10/2009	R155 jBond	7.5650	7.5700	0.07	0.00	0.00	0.00
12/10/2009	R157 jBond	8.4050	8.4200	0.18	0.00	0.00	0.00
12/10/2009	R186 jBond	8.9950	9.0100	0.17	0.00	0.00	0.00
12/10/2009	R201 jBond	8.4650	8.4800	0.18	0.00	0.00	0.00
12/10/2009	R203 jBond	8.9150	8.9200	0.06	0.00	0.00	0.00
12/10/2009	R204 jBond	8.9250	8.9450	0.22	0.00	0.00	0.00
12/10/2009	R206 jBond	8.5200	8.5400	0.23	0.00	0.00	0.00
12/10/2009	R207 jBond	9.0800	9.0900	0.11	0.00	0.00	0.00
12/10/2009	R208 jBond	9.0800	9.0850	0.06	0.00	0.00	0.00
12/10/2009	R209 jBond	8.5700	8.6050	0.41	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>