



j-Bonds High/Low Report

High/Low for 12/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/01/2009	CGR2 jBond	18.4250	18.4000	(0.14)	0.00	0.00	0.00
12/01/2009	R153 jBond	7.4700	7.6250	2.07	0.00	0.00	0.00
12/01/2009	R157 jBond	7.4950	7.6500	2.07	0.00	0.00	0.00
12/01/2009	R186 jBond	7.5200	7.6950	2.33	0.00	0.00	0.00
12/01/2009	R196 jBond	11.4150	11.4000	(0.13)	0.00	0.00	0.00
12/01/2009	R201 jBond	7.5550	7.7150	2.12	0.00	0.00	0.00
12/01/2009	R203 jBond	7.6000	7.7650	2.17	0.00	0.00	0.00
12/01/2009	R204 jBond	7.6050	7.7650	2.10	0.00	0.00	0.00
12/01/2009	R206 jBond	7.5850	7.7400	2.04	0.00	0.00	0.00
12/01/2009	R207 jBond	7.6350	7.7950	2.10	0.00	0.00	0.00
12/01/2009	R208 jBond	7.6630	7.8270	2.14	0.00	0.00	0.00
12/01/2009	R209 jBond	7.1500	7.3250	2.45	0.00	0.00	0.00
Grand Total:							0.00