



# j-Bonds High/Low Report

High/Low for 12/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/06/2009	CGR4 jBond	14.3750	14.3670	(0.06)	0.00	0.00	0.00
12/06/2009	R153 jBond	6.8700	6.7950	(1.09)	0.00	0.00	0.00
12/06/2009	R157 jBond	8.3600	8.2800	(0.96)	0.00	0.00	0.00
12/06/2009	R186 jBond	8.8800	8.7950	(0.96)	0.00	0.00	0.00
12/06/2009	R201 jBond	8.4500	8.3600	(1.07)	0.00	0.00	0.00
12/06/2009	R203 jBond	8.8800	8.7850	(1.07)	0.00	0.00	0.00
12/06/2009	R204 jBond	8.9000	8.7950	(1.18)	0.00	0.00	0.00
12/06/2009	R206 jBond	8.4500	8.3650	(1.01)	0.00	0.00	0.00
12/06/2009	R207 jBond	8.9800	8.8850	(1.06)	0.00	0.00	0.00
12/06/2009	R208 jBond	9.0600	8.9750	(0.94)	0.00	0.00	0.00
12/06/2009	R209 jBond	8.4500	8.3700	(0.95)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>