



# j-Bonds High/Low Report

High/Low for 12/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
12/08/2009	R153 jBond	7.9450	7.9300	(0.19)	0.00	0.00	0.00
12/08/2009	R155 jBond	7.9650	7.9500	(0.19)	0.00	0.00	0.00
12/08/2009	R157 jBond	8.5350	8.4100	(1.46)	0.00	0.00	0.00
12/08/2009	R186 jBond	8.9900	8.8650	(1.39)	0.00	0.00	0.00
12/08/2009	R201 jBond	8.6050	8.4800	(1.45)	0.00	0.00	0.00
12/08/2009	R203 jBond	9.0250	8.9000	(1.39)	0.00	0.00	0.00
12/08/2009	R204 jBond	9.0550	8.9150	(1.55)	0.00	0.00	0.00
12/08/2009	R206 jBond	8.6400	8.5150	(1.45)	0.00	0.00	0.00
12/08/2009	R207 jBond	9.1400	9.0150	(1.37)	0.00	0.00	0.00
12/08/2009	R208 jBond	9.1400	9.0150	(1.37)	0.00	0.00	0.00
12/08/2009	R209 jBond	8.5650	8.4400	(1.46)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>