



j-Bonds High/Low Report

High/Low for 02/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/06/2009	CGR4 jBond	14.1790	14.2000	0.15	0.00	0.00	0.00
02/06/2009	R153 jBond	6.7600	6.7000	(0.89)	0.00	0.00	0.00
02/06/2009	R157 jBond	8.2600	8.2800	0.24	0.00	0.00	0.00
02/06/2009	R186 jBond	8.7750	8.7800	0.06	0.00	0.00	0.00
02/06/2009	R201 jBond	8.3800	8.4000	0.24	0.00	0.00	0.00
02/06/2009	R203 jBond	8.7950	8.8650	0.80	0.00	0.00	0.00
02/06/2009	R204 jBond	8.7950	8.8700	0.85	0.00	0.00	0.00
02/06/2009	R206 jBond	8.3800	8.4000	0.24	0.00	0.00	0.00
02/06/2009	R207 jBond	8.9400	8.9600	0.22	0.00	0.00	0.00
02/06/2009	R208 jBond	9.0680	9.0440	(0.26)	0.00	0.00	0.00
02/06/2009	R209 jBond	8.3550	8.3400	(0.18)	0.00	0.00	0.00
Grand Total:							0.00