



j-Bonds High/Low Report

High/Low for 02/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/02/2009	CGR3 jBond	17.9250	17.8750	(0.28)	0.00	0.00	0.00
02/02/2009	R153 jBond	6.8800	6.8450	(0.51)	0.00	0.00	0.00
02/02/2009	R157 jBond	7.4200	7.4500	0.40	0.00	0.00	0.00
02/02/2009	R186 jBond	7.8400	7.9100	0.89	0.00	0.00	0.00
02/02/2009	R196 jBond	11.0890	11.0530	(0.32)	0.00	0.00	0.00
02/02/2009	R201 jBond	7.5300	7.5600	0.40	0.00	0.00	0.00
02/02/2009	R203 jBond	7.8650	7.8900	0.32	0.00	0.00	0.00
02/02/2009	R204 jBond	7.8850	7.9150	0.38	0.00	0.00	0.00
02/02/2009	R206 jBond	7.6250	7.6500	0.33	0.00	0.00	0.00
02/02/2009	R207 jBond	7.9900	8.0200	0.38	0.00	0.00	0.00
02/02/2009	R208 jBond	8.0850	8.1190	0.42	0.00	0.00	0.00
02/02/2009	R209 jBond	7.5450	7.6200	0.99	0.00	0.00	0.00
Grand Total:							0.00