



j-Bonds High/Low Report

High/Low for 02/04/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/04/2009	CGR3 jBond	15.8250	15.8250	0.00	0.00	0.00	0.00
02/04/2009	R153 jBond	6.8900	6.7550	(1.96)	0.00	0.00	0.00
02/04/2009	R157 jBond	8.1750	8.0600	(1.41)	0.00	0.00	0.00
02/04/2009	R186 jBond	8.6950	8.5900	(1.21)	0.00	0.00	0.00
02/04/2009	R201 jBond	8.2200	8.1100	(1.34)	0.00	0.00	0.00
02/04/2009	R203 jBond	8.5600	8.4400	(1.40)	0.00	0.00	0.00
02/04/2009	R204 jBond	8.6100	8.4900	(1.39)	0.00	0.00	0.00
02/04/2009	R206 jBond	8.1750	8.0600	(1.41)	0.00	0.00	0.00
02/04/2009	R207 jBond	8.6850	8.5750	(1.27)	0.00	0.00	0.00
02/04/2009	R208 jBond	8.7550	8.6520	(1.18)	0.00	0.00	0.00
02/04/2009	R209 jBond	8.4550	8.3450	(1.30)	0.00	0.00	0.00
Grand Total:							0.00