



j-Bonds High/Low Report

High/Low for 02/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/01/2009	CGR2 jBond	18.4250	18.4250	0.00	0.00	0.00	0.00
02/01/2009	R153 jBond	7.3000	7.3000	0.00	0.00	0.00	0.00
02/01/2009	R157 jBond	7.2100	7.2100	0.00	0.00	0.00	0.00
02/01/2009	R186 jBond	7.1600	7.1600	0.00	0.00	0.00	0.00
02/01/2009	R196 jBond	11.4460	11.4450	(0.01)	0.00	0.00	0.00
02/01/2009	R201 jBond	7.2550	7.2550	0.00	0.00	0.00	0.00
02/01/2009	R203 jBond	7.3100	7.3100	0.00	0.00	0.00	0.00
02/01/2009	R204 jBond	7.3100	7.3100	0.00	0.00	0.00	0.00
02/01/2009	R206 jBond	7.2800	7.2800	0.00	0.00	0.00	0.00
02/01/2009	R207 jBond	7.3500	7.3500	0.00	0.00	0.00	0.00
02/01/2009	R208 jBond	7.3740	7.3740	0.00	0.00	0.00	0.00
02/01/2009	R209 jBond	6.7750	6.7750	0.00	0.00	0.00	0.00
Grand Total:							0.00