



j-Bonds High/Low Report

High/Low for 02/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/03/2009	CGR3 jBond	17.3670	16.7330	(3.65)	0.00	0.00	0.00
02/03/2009	R153 jBond	6.9300	6.9300	0.00	0.00	0.00	0.00
02/03/2009	R157 jBond	8.0700	8.1200	0.62	0.00	0.00	0.00
02/03/2009	R186 jBond	8.5050	8.5300	0.29	0.00	0.00	0.00
02/03/2009	R201 jBond	8.0400	8.0900	0.62	0.00	0.00	0.00
02/03/2009	R203 jBond	8.5300	8.5750	0.53	0.00	0.00	0.00
02/03/2009	R204 jBond	8.5500	8.6000	0.58	0.00	0.00	0.00
02/03/2009	R206 jBond	7.9600	8.0100	0.63	0.00	0.00	0.00
02/03/2009	R207 jBond	8.5900	8.6400	0.58	0.00	0.00	0.00
02/03/2009	R208 jBond	8.6270	8.6740	0.54	0.00	0.00	0.00
02/03/2009	R209 jBond	8.3250	8.3500	0.30	0.00	0.00	0.00
Grand Total:							0.00