



j-Bonds High/Low Report

High/Low for 01/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
01/09/2009	R153 jBond	7.4210	7.3940	(0.36)	0.00	0.00	0.00
01/09/2009	R155 jBond	7.4800	7.5050	0.33	0.00	0.00	0.00
01/09/2009	R157 jBond	8.1800	8.2600	0.98	0.00	0.00	0.00
01/09/2009	R186 jBond	8.7650	8.8600	1.08	0.00	0.00	0.00
01/09/2009	R201 jBond	8.2450	8.3250	0.97	0.00	0.00	0.00
01/09/2009	R203 jBond	8.6900	8.7750	0.98	0.00	0.00	0.00
01/09/2009	R204 jBond	8.6900	8.7800	1.04	0.00	0.00	0.00
01/09/2009	R206 jBond	8.2800	8.3500	0.85	0.00	0.00	0.00
01/09/2009	R207 jBond	8.8000	8.8850	0.97	0.00	0.00	0.00
01/09/2009	R208 jBond	8.8200	8.9100	1.02	0.00	0.00	0.00
01/09/2009	R209 jBond	8.3150	8.4250	1.32	0.00	0.00	0.00
Grand Total:							0.00