



j-Bonds High/Low Report

High/Low for 02/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
02/09/2009	R153 jBond	7.3940	7.3800	(0.19)	0.00	0.00	0.00
02/09/2009	R155 jBond	7.5050	7.4700	(0.47)	0.00	0.00	0.00
02/09/2009	R157 jBond	8.2600	8.2300	(0.36)	0.00	0.00	0.00
02/09/2009	R186 jBond	8.8600	8.8300	(0.34)	0.00	0.00	0.00
02/09/2009	R201 jBond	8.3250	8.2900	(0.42)	0.00	0.00	0.00
02/09/2009	R203 jBond	8.7750	8.7400	(0.40)	0.00	0.00	0.00
02/09/2009	R204 jBond	8.7800	8.7500	(0.34)	0.00	0.00	0.00
02/09/2009	R206 jBond	8.3500	8.3200	(0.36)	0.00	0.00	0.00
02/09/2009	R207 jBond	8.8850	8.8700	(0.17)	0.00	0.00	0.00
02/09/2009	R208 jBond	8.9100	8.8800	(0.34)	0.00	0.00	0.00
02/09/2009	R209 jBond	8.4250	8.3850	(0.47)	0.00	0.00	0.00
Grand Total:							0.00