



j-Bonds High/Low Report

High/Low for 01/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/06/2009	CGR4 jBond	14.1830	14.1790	(0.03)	0.00	0.00	0.00
01/06/2009	R153 jBond	6.7750	6.7600	(0.22)	0.00	0.00	0.00
01/06/2009	R157 jBond	8.2500	8.2600	0.12	0.00	0.00	0.00
01/06/2009	R186 jBond	8.8050	8.7750	(0.34)	0.00	0.00	0.00
01/06/2009	R201 jBond	8.3700	8.3800	0.12	0.00	0.00	0.00
01/06/2009	R203 jBond	8.7800	8.7950	0.17	0.00	0.00	0.00
01/06/2009	R204 jBond	8.7800	8.7950	0.17	0.00	0.00	0.00
01/06/2009	R206 jBond	8.3700	8.3800	0.12	0.00	0.00	0.00
01/06/2009	R207 jBond	8.9400	8.9400	0.00	0.00	0.00	0.00
01/06/2009	R208 jBond	9.0840	9.0680	(0.18)	0.00	0.00	0.00
01/06/2009	R209 jBond	8.3950	8.3550	(0.48)	0.00	0.00	0.00
Grand Total:							0.00