



j-Bonds High/Low Report

High/Low for 01/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/07/2009	CGR4 jBond	14.5750	14.5750	0.00	0.00	0.00	0.00
01/07/2009	R153 jBond	7.1900	7.3500	2.23	0.00	0.00	0.00
01/07/2009	R157 jBond	8.4700	8.6500	2.13	0.00	0.00	0.00
01/07/2009	R186 jBond	8.9300	9.1250	2.18	0.00	0.00	0.00
01/07/2009	R201 jBond	8.6000	8.7800	2.09	0.00	0.00	0.00
01/07/2009	R203 jBond	8.9300	9.1200	2.13	0.00	0.00	0.00
01/07/2009	R204 jBond	8.9400	9.1350	2.18	0.00	0.00	0.00
01/07/2009	R206 jBond	8.6150	8.8000	2.15	0.00	0.00	0.00
01/07/2009	R207 jBond	9.0300	9.2450	2.38	0.00	0.00	0.00
01/07/2009	R208 jBond	9.1070	9.3340	2.49	0.00	0.00	0.00
01/07/2009	R209 jBond	8.5750	8.7950	2.57	0.00	0.00	0.00
Grand Total:							0.00