



j-Bonds High/Low Report

High/Low for 01/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
01/10/2009	R153 jBond	7.2420	7.2380	(0.06)	0.00	0.00	0.00
01/10/2009	R155 jBond	7.5000	7.4900	(0.13)	0.00	0.00	0.00
01/10/2009	R157 jBond	8.2900	8.2800	(0.12)	0.00	0.00	0.00
01/10/2009	R186 jBond	8.8650	8.8600	(0.06)	0.00	0.00	0.00
01/10/2009	R201 jBond	8.3500	8.3450	(0.06)	0.00	0.00	0.00
01/10/2009	R203 jBond	8.7800	8.7850	0.06	0.00	0.00	0.00
01/10/2009	R204 jBond	8.7800	8.7900	0.11	0.00	0.00	0.00
01/10/2009	R206 jBond	8.4050	8.3950	(0.12)	0.00	0.00	0.00
01/10/2009	R207 jBond	8.9450	8.9550	0.11	0.00	0.00	0.00
01/10/2009	R208 jBond	8.9450	8.9500	0.06	0.00	0.00	0.00
01/10/2009	R209 jBond	8.4050	8.4000	(0.06)	0.00	0.00	0.00
Grand Total:							0.00