



j-Bonds High/Low Report

High/Low for 10/03/2008

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 10/03/2008 | R153 jBond | 9.7600 | 9.6900 | (0.72) | 0.00 | 0.00 | 0.00 |
| 10/03/2008 | R157 jBond | 9.2750 | 9.2000 | (0.81) | 0.00 | 0.00 | 0.00 |
| 10/03/2008 | R186 jBond | 9.1500 | 9.0600 | (0.98) | 0.00 | 0.00 | 0.00 |
| 10/03/2008 | R196 jBond | 10.8160 | 10.8000 | (0.15) | 0.00 | 0.00 | 0.00 |
| 10/03/2008 | R201 jBond | 9.2900 | 9.2150 | (0.81) | 0.00 | 0.00 | 0.00 |
| 10/03/2008 | R203 jBond | 9.2750 | 9.2000 | (0.81) | 0.00 | 0.00 | 0.00 |
| 10/03/2008 | R204 jBond | 9.2700 | 9.1950 | (0.81) | 0.00 | 0.00 | 0.00 |
| 10/03/2008 | R206 jBond | 9.3200 | 9.2450 | (0.80) | 0.00 | 0.00 | 0.00 |
| 10/03/2008 | R207 jBond | 9.2650 | 9.1900 | (0.81) | 0.00 | 0.00 | 0.00 |
| 10/03/2008 | R209 jBond | 8.9900 | 8.8850 | (1.17) | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |