



j-Bonds High/Low Report

High/Low for 01/12/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/12/2008	CGR2 jBond	19.0850	19.0750	(0.05)	0.00	0.00	0.00
01/12/2008	R153 jBond	8.2700	8.2550	(0.18)	0.00	0.00	0.00
01/12/2008	R157 jBond	8.2850	8.2650	(0.24)	0.00	0.00	0.00
01/12/2008	R186 jBond	8.2500	8.2300	(0.24)	0.00	0.00	0.00
01/12/2008	R196 jBond	12.0640	10.2300	(15.20)	0.00	0.00	0.00
01/12/2008	R201 jBond	8.3200	8.3000	(0.24)	0.00	0.00	0.00
01/12/2008	R203 jBond	8.3400	8.3200	(0.24)	0.00	0.00	0.00
01/12/2008	R204 jBond	8.3400	8.3200	(0.24)	0.00	0.00	0.00
01/12/2008	R206 jBond	8.3250	8.3050	(0.24)	0.00	0.00	0.00
01/12/2008	R207 jBond	8.3400	8.3200	(0.24)	0.00	0.00	0.00
01/12/2008	R208 jBond	8.3440	8.3200	(0.29)	0.00	0.00	0.00
01/12/2008	R209 jBond	7.8950	7.8800	(0.19)	0.00	0.00	0.00
Grand Total:							0.00