



j-Bonds High/Low Report

High/Low for 03/12/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/12/2008	CGR2 jBond	19.0750	19.0580	(0.09)	0.00	0.00	0.00
03/12/2008	R153 jBond	8.1150	8.0650	(0.62)	0.00	0.00	0.00
03/12/2008	R157 jBond	8.1600	8.1150	(0.55)	0.00	0.00	0.00
03/12/2008	R186 jBond	8.1200	8.0750	(0.55)	0.00	0.00	0.00
03/12/2008	R196 jBond	12.0800	12.0650	(0.12)	0.00	0.00	0.00
03/12/2008	R201 jBond	8.1950	8.1500	(0.55)	0.00	0.00	0.00
03/12/2008	R203 jBond	8.2250	8.1800	(0.55)	0.00	0.00	0.00
03/12/2008	R204 jBond	8.2250	8.1800	(0.55)	0.00	0.00	0.00
03/12/2008	R206 jBond	8.2000	8.1550	(0.55)	0.00	0.00	0.00
03/12/2008	R207 jBond	8.2300	8.1950	(0.43)	0.00	0.00	0.00
03/12/2008	R208 jBond	8.2350	8.2060	(0.35)	0.00	0.00	0.00
03/12/2008	R209 jBond	7.7650	7.7200	(0.58)	0.00	0.00	0.00
Grand Total:							0.00