



j-Bonds High/Low Report

High/Low for 09/01/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/01/2008	R153 jBond	9.4100	9.4050	(0.05)	0.00	0.00	0.00
09/01/2008	R157 jBond	8.5800	8.5700	(0.12)	0.00	0.00	0.00
09/01/2008	R186 jBond	8.2500	8.2400	(0.12)	0.00	0.00	0.00
09/01/2008	R196 jBond	10.2500	10.2450	(0.05)	0.00	0.00	0.00
09/01/2008	R201 jBond	8.6250	8.6150	(0.12)	0.00	0.00	0.00
09/01/2008	R203 jBond	8.4350	8.4250	(0.12)	0.00	0.00	0.00
09/01/2008	R204 jBond	8.4250	8.4150	(0.12)	0.00	0.00	0.00
09/01/2008	R206 jBond	8.7350	8.7200	(0.17)	0.00	0.00	0.00
09/01/2008	R207 jBond	8.4050	8.4000	(0.06)	0.00	0.00	0.00
09/01/2008	R209 jBond	8.0000	7.9900	(0.13)	0.00	0.00	0.00
Grand Total:							0.00