



j-Bonds High/Low Report

High/Low for 01/10/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/10/2008	CGR1 jBond	18.5500	18.6500	0.54	0.00	0.00	0.00
01/10/2008	R153 jBond	9.4300	9.3700	(0.64)	0.00	0.00	0.00
01/10/2008	R157 jBond	8.8600	8.8350	(0.28)	0.00	0.00	0.00
01/10/2008	R186 jBond	8.5850	8.5650	(0.23)	0.00	0.00	0.00
01/10/2008	R196 jBond	11.9050	12.0290	1.04	0.00	0.00	0.00
01/10/2008	R201 jBond	8.9750	8.9450	(0.33)	0.00	0.00	0.00
01/10/2008	R203 jBond	8.8500	8.8250	(0.28)	0.00	0.00	0.00
01/10/2008	R204 jBond	8.8400	8.8150	(0.28)	0.00	0.00	0.00
01/10/2008	R206 jBond	8.9700	8.9450	(0.28)	0.00	0.00	0.00
01/10/2008	R207 jBond	8.8200	8.7950	(0.28)	0.00	0.00	0.00
01/10/2008	R209 jBond	8.2200	8.1900	(0.36)	0.00	0.00	0.00
Grand Total:							0.00