



j-Bonds High/Low Report

High/Low for 10/11/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/11/2008	CGR2 jBond	19.3250	19.3250	0.00	0.00	0.00	0.00
10/11/2008	R153 jBond	9.1000	9.0100	(0.99)	0.00	0.00	0.00
10/11/2008	R157 jBond	8.6200	8.5300	(1.04)	0.00	0.00	0.00
10/11/2008	R186 jBond	8.3200	8.2400	(0.96)	0.00	0.00	0.00
10/11/2008	R196 jBond	10.6800	12.3390	15.53	0.00	0.00	0.00
10/11/2008	R201 jBond	8.7500	8.6650	(0.97)	0.00	0.00	0.00
10/11/2008	R203 jBond	8.6300	8.5400	(1.04)	0.00	0.00	0.00
10/11/2008	R204 jBond	8.6300	8.5400	(1.04)	0.00	0.00	0.00
10/11/2008	R206 jBond	8.7600	8.6700	(1.03)	0.00	0.00	0.00
10/11/2008	R207 jBond	8.6100	8.5200	(1.05)	0.00	0.00	0.00
10/11/2008	R208 jBond	8.6100	8.4810	(1.50)	0.00	0.00	0.00
10/11/2008	R209 jBond	7.9450	7.8600	(1.07)	0.00	0.00	0.00
Grand Total:							0.00