



j-Bonds High/Low Report

High/Low for 02/12/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/12/2008	CGR2 jBond	19.0750	19.0750	0.00	0.00	0.00	0.00
02/12/2008	R153 jBond	8.2550	8.1150	(1.70)	0.00	0.00	0.00
02/12/2008	R157 jBond	8.2650	8.1600	(1.27)	0.00	0.00	0.00
02/12/2008	R186 jBond	8.2300	8.1200	(1.34)	0.00	0.00	0.00
02/12/2008	R196 jBond	10.2300	12.0800	18.08	0.00	0.00	0.00
02/12/2008	R201 jBond	8.3000	8.1950	(1.27)	0.00	0.00	0.00
02/12/2008	R203 jBond	8.3200	8.2250	(1.14)	0.00	0.00	0.00
02/12/2008	R204 jBond	8.3200	8.2250	(1.14)	0.00	0.00	0.00
02/12/2008	R206 jBond	8.3050	8.2000	(1.26)	0.00	0.00	0.00
02/12/2008	R207 jBond	8.3200	8.2300	(1.08)	0.00	0.00	0.00
02/12/2008	R208 jBond	8.3200	8.2350	(1.02)	0.00	0.00	0.00
02/12/2008	R209 jBond	7.8800	7.7650	(1.46)	0.00	0.00	0.00
Grand Total:							0.00