



j-Bonds High/Low Report

High/Low for 09/12/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/12/2008	CGR2 jBond	18.6250	18.6396	0.08	0.00	0.00	0.00
09/12/2008	R153 jBond	7.9250	7.8800	(0.57)	0.00	0.00	0.00
09/12/2008	R157 jBond	8.0850	8.0200	(0.80)	0.00	0.00	0.00
09/12/2008	R186 jBond	8.0100	7.9400	(0.87)	0.00	0.00	0.00
09/12/2008	R196 jBond	11.6420	11.7780	1.17	0.00	0.00	0.00
09/12/2008	R201 jBond	8.1300	8.0600	(0.86)	0.00	0.00	0.00
09/12/2008	R203 jBond	8.1450	8.0800	(0.80)	0.00	0.00	0.00
09/12/2008	R204 jBond	8.1450	8.0900	(0.68)	0.00	0.00	0.00
09/12/2008	R206 jBond	8.1450	8.0850	(0.74)	0.00	0.00	0.00
09/12/2008	R207 jBond	8.1700	8.1050	(0.80)	0.00	0.00	0.00
09/12/2008	R208 jBond	8.1850	8.1080	(0.94)	0.00	0.00	0.00
09/12/2008	R209 jBond	7.6400	7.5750	(0.85)	0.00	0.00	0.00
Grand Total:							0.00