



j-Bonds High/Low Report

High/Low for 10/12/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/12/2008	CGR2 jBond	18.6396	18.5420	(0.52)	0.00	0.00	0.00
10/12/2008	R153 jBond	7.8800	7.7800	(1.27)	0.00	0.00	0.00
10/12/2008	R157 jBond	8.0200	7.8800	(1.75)	0.00	0.00	0.00
10/12/2008	R186 jBond	7.9400	7.8000	(1.76)	0.00	0.00	0.00
10/12/2008	R196 jBond	11.7780	11.5570	(1.88)	0.00	0.00	0.00
10/12/2008	R201 jBond	8.0600	7.9150	(1.80)	0.00	0.00	0.00
10/12/2008	R203 jBond	8.0800	7.9400	(1.73)	0.00	0.00	0.00
10/12/2008	R204 jBond	8.0900	7.9500	(1.73)	0.00	0.00	0.00
10/12/2008	R206 jBond	8.0850	7.9450	(1.73)	0.00	0.00	0.00
10/12/2008	R207 jBond	8.1050	7.9650	(1.73)	0.00	0.00	0.00
10/12/2008	R208 jBond	8.1080	7.9690	(1.71)	0.00	0.00	0.00
10/12/2008	R209 jBond	7.5750	7.4200	(2.05)	0.00	0.00	0.00
Grand Total:							0.00