



j-Bonds High/Low Report

High/Low for 08/07/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/07/2008	R153 jBond	11.5000	11.5400	0.35	0.00	0.00	0.00
08/07/2008	R157 jBond	10.4150	10.4650	0.48	0.00	0.00	0.00
08/07/2008	R186 jBond	10.1600	10.2150	0.54	0.00	0.00	0.00
08/07/2008	R196 jBond	12.3720	12.3780	0.05	0.00	0.00	0.00
08/07/2008	R201 jBond	10.5550	10.6000	0.43	0.00	0.00	0.00
08/07/2008	R203 jBond	10.4150	10.4650	0.48	0.00	0.00	0.00
08/07/2008	R204 jBond	10.4000	10.4450	0.43	0.00	0.00	0.00
08/07/2008	R206 jBond	10.6200	10.6650	0.42	0.00	0.00	0.00
08/07/2008	R207 jBond	10.3850	10.4300	0.43	0.00	0.00	0.00
08/07/2008	R209 jBond	9.9100	9.9650	0.55	0.00	0.00	0.00
Grand Total:							0.00