



j-Bonds High/Low Report

High/Low for 07/03/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/03/2008	R153 jBond	9.6650	9.7600	0.98	0.00	0.00	0.00
07/03/2008	R157 jBond	9.1550	9.2750	1.31	0.00	0.00	0.00
07/03/2008	R186 jBond	9.0200	9.1500	1.44	0.00	0.00	0.00
07/03/2008	R196 jBond	10.7650	10.8160	0.47	0.00	0.00	0.00
07/03/2008	R201 jBond	9.1650	9.2900	1.36	0.00	0.00	0.00
07/03/2008	R203 jBond	9.1500	9.2750	1.37	0.00	0.00	0.00
07/03/2008	R204 jBond	9.1500	9.2700	1.31	0.00	0.00	0.00
07/03/2008	R206 jBond	9.2100	9.3200	1.19	0.00	0.00	0.00
07/03/2008	R207 jBond	9.1450	9.2650	1.31	0.00	0.00	0.00
07/03/2008	R209 jBond	8.8600	8.9900	1.47	0.00	0.00	0.00
Grand Total:							0.00