



j-Bonds High/Low Report

High/Low for 01/08/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/08/2008	R153 jBond	10.2000	10.0900	(1.08)	0.00	0.00	0.00
01/08/2008	R157 jBond	9.2200	9.2250	0.05	0.00	0.00	0.00
01/08/2008	R186 jBond	8.9550	9.0050	0.56	0.00	0.00	0.00
01/08/2008	R196 jBond	11.9260	11.9100	(0.13)	0.00	0.00	0.00
01/08/2008	R201 jBond	9.3050	9.3150	0.11	0.00	0.00	0.00
01/08/2008	R203 jBond	9.1850	9.2000	0.16	0.00	0.00	0.00
01/08/2008	R204 jBond	9.1700	9.1850	0.16	0.00	0.00	0.00
01/08/2008	R206 jBond	9.3200	9.3400	0.21	0.00	0.00	0.00
01/08/2008	R207 jBond	9.1350	9.1500	0.16	0.00	0.00	0.00
01/08/2008	R209 jBond	8.6650	8.7400	0.87	0.00	0.00	0.00
Grand Total:							0.00