



j-Bonds High/Low Report

High/Low for 08/09/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/09/2008	CGR1 jBond	18.6500	18.6500	0.00	0.00	0.00	0.00
08/09/2008	R153 jBond	10.0100	9.9200	(0.90)	0.00	0.00	0.00
08/09/2008	R157 jBond	9.2700	9.2050	(0.70)	0.00	0.00	0.00
08/09/2008	R186 jBond	9.0050	8.9200	(0.94)	0.00	0.00	0.00
08/09/2008	R196 jBond	12.0480	12.0500	0.02	0.00	0.00	0.00
08/09/2008	R201 jBond	9.3650	9.2950	(0.75)	0.00	0.00	0.00
08/09/2008	R203 jBond	9.2650	9.2000	(0.70)	0.00	0.00	0.00
08/09/2008	R204 jBond	9.2100	9.1400	(0.76)	0.00	0.00	0.00
08/09/2008	R206 jBond	9.3750	9.3100	(0.69)	0.00	0.00	0.00
08/09/2008	R207 jBond	9.2050	9.1400	(0.71)	0.00	0.00	0.00
08/09/2008	R209 jBond	8.6650	8.5850	(0.92)	0.00	0.00	0.00
Grand Total:							0.00