



j-Bonds High/Low Report

High/Low for 07/01/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/01/2008	R153 jBond	9.3800	9.3950	0.16	0.00	0.00	0.00
07/01/2008	R157 jBond	8.5600	8.5650	0.06	0.00	0.00	0.00
07/01/2008	R186 jBond	8.1950	8.2050	0.12	0.00	0.00	0.00
07/01/2008	R196 jBond	10.2250	10.2350	0.10	0.00	0.00	0.00
07/01/2008	R201 jBond	8.6100	8.6150	0.06	0.00	0.00	0.00
07/01/2008	R203 jBond	8.4100	8.4200	0.12	0.00	0.00	0.00
07/01/2008	R204 jBond	8.4000	8.4100	0.12	0.00	0.00	0.00
07/01/2008	R206 jBond	8.7200	8.7250	0.06	0.00	0.00	0.00
07/01/2008	R207 jBond	8.3700	8.3900	0.24	0.00	0.00	0.00
07/01/2008	R209 jBond	7.9250	7.9450	0.25	0.00	0.00	0.00
Grand Total:							0.00