



j-Bonds High/Low Report

High/Low for 08/04/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/04/2008	R153 jBond	9.4800	9.4600	(0.21)	0.00	0.00	0.00
08/04/2008	R157 jBond	8.9500	8.9550	0.06	0.00	0.00	0.00
08/04/2008	R186 jBond	8.8050	8.8050	0.00	0.00	0.00	0.00
08/04/2008	R196 jBond	10.7390	10.7260	(0.12)	0.00	0.00	0.00
08/04/2008	R201 jBond	8.9800	8.9850	0.06	0.00	0.00	0.00
08/04/2008	R203 jBond	8.9200	8.9250	0.06	0.00	0.00	0.00
08/04/2008	R204 jBond	8.9100	8.9150	0.06	0.00	0.00	0.00
08/04/2008	R206 jBond	9.0300	9.0350	0.06	0.00	0.00	0.00
08/04/2008	R207 jBond	8.9100	8.9100	0.00	0.00	0.00	0.00
08/04/2008	R209 jBond	8.6400	8.6350	(0.06)	0.00	0.00	0.00
Grand Total:							0.00