



j-Bonds High/Low Report

High/Low for 07/05/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/05/2008	R153 jBond	10.2950	10.3050	0.10	0.00	0.00	0.00
07/05/2008	R157 jBond	9.4400	9.4400	0.00	0.00	0.00	0.00
07/05/2008	R186 jBond	9.2600	9.2600	0.00	0.00	0.00	0.00
07/05/2008	R196 jBond	11.4110	11.4150	0.04	0.00	0.00	0.00
07/05/2008	R201 jBond	9.4750	9.4800	0.05	0.00	0.00	0.00
07/05/2008	R203 jBond	9.4000	9.4000	0.00	0.00	0.00	0.00
07/05/2008	R204 jBond	9.3750	9.3750	0.00	0.00	0.00	0.00
07/05/2008	R206 jBond	9.5100	9.5100	0.00	0.00	0.00	0.00
07/05/2008	R207 jBond	9.3700	9.3700	0.00	0.00	0.00	0.00
07/05/2008	R209 jBond	9.0800	9.0800	0.00	0.00	0.00	0.00
Grand Total:							0.00