



j-Bonds High/Low Report

High/Low for 07/07/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/07/2008	R153 jBond	11.5750	11.5000	(0.65)	11.58	0.00	0.00
07/07/2008	R157 jBond	10.4900	10.4150	(0.71)	0.00	0.00	0.00
07/07/2008	R186 jBond	10.2300	10.1600	(0.68)	0.00	0.00	0.00
07/07/2008	R196 jBond	12.3840	12.3720	(0.10)	0.00	0.00	0.00
07/07/2008	R201 jBond	10.6300	10.5550	(0.71)	0.00	0.00	0.00
07/07/2008	R203 jBond	10.4900	10.4150	(0.71)	0.00	0.00	0.00
07/07/2008	R204 jBond	10.4750	10.4000	(0.72)	0.00	0.00	0.00
07/07/2008	R206 jBond	10.6900	10.6200	(0.65)	0.00	0.00	0.00
07/07/2008	R207 jBond	10.4600	10.3850	(0.72)	0.00	0.00	0.00
07/07/2008	R209 jBond	9.9850	9.9100	(0.75)	0.00	0.00	0.00
Grand Total:							0.00