



j-Bonds High/Low Report

High/Low for 08/12/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/12/2008	CGR2 jBond	18.7750	18.6250	(0.80)	0.00	0.00	0.00
08/12/2008	R153 jBond	7.9400	7.9250	(0.19)	0.00	0.00	0.00
08/12/2008	R157 jBond	8.1000	8.0850	(0.19)	0.00	0.00	0.00
08/12/2008	R186 jBond	8.0150	8.0100	(0.06)	0.00	0.00	0.00
08/12/2008	R196 jBond	11.7710	11.6420	(1.10)	0.00	0.00	0.00
08/12/2008	R201 jBond	8.1400	8.1300	(0.12)	0.00	0.00	0.00
08/12/2008	R203 jBond	8.1550	8.1450	(0.12)	0.00	0.00	0.00
08/12/2008	R204 jBond	8.1550	8.1450	(0.12)	0.00	0.00	0.00
08/12/2008	R206 jBond	8.1600	8.1450	(0.18)	0.00	0.00	0.00
08/12/2008	R207 jBond	8.1800	8.1700	(0.12)	0.00	0.00	0.00
08/12/2008	R208 jBond	8.1940	8.1850	(0.11)	0.00	0.00	0.00
08/12/2008	R209 jBond	7.6450	7.6400	(0.07)	0.00	0.00	0.00
Grand Total:							0.00