



j-Bonds High/Low Report

High/Low for 08/05/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/05/2008	R153 jBond	10.3050	10.3450	0.39	0.00	0.00	0.00
08/05/2008	R157 jBond	9.4400	9.4700	0.32	0.00	0.00	0.00
08/05/2008	R186 jBond	9.2600	9.2900	0.32	0.00	0.00	0.00
08/05/2008	R196 jBond	11.4150	11.4220	0.06	0.00	0.00	0.00
08/05/2008	R201 jBond	9.4800	9.5100	0.32	0.00	0.00	0.00
08/05/2008	R203 jBond	9.4000	9.4300	0.32	0.00	0.00	0.00
08/05/2008	R204 jBond	9.3750	9.4100	0.37	0.00	0.00	0.00
08/05/2008	R206 jBond	9.5100	9.5450	0.37	0.00	0.00	0.00
08/05/2008	R207 jBond	9.3700	9.4000	0.32	0.00	0.00	0.00
08/05/2008	R209 jBond	9.0800	9.1050	0.28	0.00	0.00	0.00
Grand Total:							0.00