



j-Bonds High/Low Report

High/Low for 08/10/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/10/2008	CGR2 jBond	19.1500	19.1500	0.00	0.00	0.00	0.00
08/10/2008	R153 jBond	9.2100	9.1800	(0.33)	0.00	0.00	0.00
08/10/2008	R157 jBond	8.7600	8.7850	0.29	0.00	0.00	0.00
08/10/2008	R186 jBond	8.4450	8.4700	0.30	0.00	0.00	0.00
08/10/2008	R196 jBond	12.0440	11.9710	(0.61)	0.00	0.00	0.00
08/10/2008	R201 jBond	8.8750	8.8900	0.17	0.00	0.00	0.00
08/10/2008	R203 jBond	8.7600	8.7800	0.23	0.00	0.00	0.00
08/10/2008	R204 jBond	8.7550	8.7750	0.23	0.00	0.00	0.00
08/10/2008	R206 jBond	8.8850	8.9100	0.28	0.00	0.00	0.00
08/10/2008	R207 jBond	8.7250	8.7500	0.29	0.00	0.00	0.00
08/10/2008	R209 jBond	8.0400	8.0650	0.31	0.00	0.00	0.00
Grand Total:							0.00