



j-Bonds High/Low Report

High/Low for 07/08/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/08/2008	R153 jBond	10.0700	10.1300	0.60	0.00	0.00	0.00
07/08/2008	R157 jBond	9.3100	9.4000	0.97	0.00	0.00	0.00
07/08/2008	R186 jBond	9.0650	9.1700	1.16	0.00	0.00	0.00
07/08/2008	R196 jBond	11.9810	11.9470	(0.28)	0.00	0.00	0.00
07/08/2008	R201 jBond	9.3900	9.4800	0.96	0.00	0.00	0.00
07/08/2008	R203 jBond	9.3050	9.3950	0.97	0.00	0.00	0.00
07/08/2008	R204 jBond	9.2750	9.3650	0.97	0.00	0.00	0.00
07/08/2008	R206 jBond	9.4150	9.5000	0.90	0.00	0.00	0.00
07/08/2008	R207 jBond	9.2500	9.3450	1.03	0.00	0.00	0.00
07/08/2008	R209 jBond	8.7850	8.8650	0.91	0.00	0.00	0.00
Grand Total:							0.00