



j-Bonds High/Low Report

High/Low for 07/10/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/10/2008	CGR2 jBond	19.1500	19.1500	0.00	0.00	0.00	0.00
07/10/2008	R153 jBond	9.5100	9.2100	(3.15)	0.00	0.00	0.00
07/10/2008	R157 jBond	8.9300	8.7600	(1.90)	0.00	0.00	0.00
07/10/2008	R186 jBond	8.6300	8.4450	(2.14)	0.00	0.00	0.00
07/10/2008	R196 jBond	12.0710	12.0440	(0.22)	0.00	0.00	0.00
07/10/2008	R201 jBond	9.0550	8.8750	(1.99)	0.00	0.00	0.00
07/10/2008	R203 jBond	8.9250	8.7600	(1.85)	0.00	0.00	0.00
07/10/2008	R204 jBond	8.9200	8.7550	(1.85)	0.00	0.00	0.00
07/10/2008	R206 jBond	9.0550	8.8850	(1.88)	0.00	0.00	0.00
07/10/2008	R207 jBond	8.8900	8.7250	(1.86)	0.00	0.00	0.00
07/10/2008	R209 jBond	8.2250	8.0400	(2.25)	0.00	0.00	0.00
Grand Total:							0.00