



j-Bonds High/Low Report

High/Low for 07/02/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/02/2008	R153 jBond	9.4100	9.3800	(0.32)	0.00	0.00	0.00
07/02/2008	R157 jBond	8.8300	8.7650	(0.74)	0.00	0.00	0.00
07/02/2008	R186 jBond	8.6300	8.5250	(1.22)	0.00	0.00	0.00
07/02/2008	R196 jBond	10.2550	10.3820	1.24	0.00	0.00	0.00
07/02/2008	R201 jBond	8.8400	8.7750	(0.74)	0.00	0.00	0.00
07/02/2008	R203 jBond	8.7400	8.6650	(0.86)	0.00	0.00	0.00
07/02/2008	R204 jBond	8.7300	8.6600	(0.80)	0.00	0.00	0.00
07/02/2008	R206 jBond	8.8900	8.8250	(0.73)	0.00	0.00	0.00
07/02/2008	R207 jBond	8.7200	8.6500	(0.80)	0.00	0.00	0.00
07/02/2008	R209 jBond	8.4250	8.2950	(1.54)	0.00	0.00	0.00
Grand Total:							0.00