



j-Bonds High/Low Report

High/Low for 08/01/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/01/2008	R153 jBond	9.3950	9.4100	0.16	0.00	0.00	0.00
08/01/2008	R157 jBond	8.5650	8.5800	0.18	0.00	0.00	0.00
08/01/2008	R186 jBond	8.2050	8.2500	0.55	0.00	0.00	0.00
08/01/2008	R196 jBond	10.2350	10.2500	0.15	0.00	0.00	0.00
08/01/2008	R201 jBond	8.6150	8.6250	0.12	0.00	0.00	0.00
08/01/2008	R203 jBond	8.4200	8.4350	0.18	0.00	0.00	0.00
08/01/2008	R204 jBond	8.4100	8.4250	0.18	0.00	0.00	0.00
08/01/2008	R206 jBond	8.7250	8.7350	0.11	0.00	0.00	0.00
08/01/2008	R207 jBond	8.3900	8.4050	0.18	0.00	0.00	0.00
08/01/2008	R209 jBond	7.9450	8.0000	0.69	0.00	0.00	0.00
Grand Total:							0.00