



j-Bonds High/Low Report

High/Low for 08/02/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/02/2008	R153 jBond	9.3800	9.4100	0.32	0.00	0.00	0.00
08/02/2008	R157 jBond	8.7650	8.8050	0.46	0.00	0.00	0.00
08/02/2008	R186 jBond	8.5250	8.5650	0.47	0.00	0.00	0.00
08/02/2008	R196 jBond	10.3820	10.8760	4.76	0.00	0.00	0.00
08/02/2008	R201 jBond	8.7750	8.8150	0.46	0.00	0.00	0.00
08/02/2008	R203 jBond	8.6650	8.7100	0.52	0.00	0.00	0.00
08/02/2008	R204 jBond	8.6600	8.7050	0.52	0.00	0.00	0.00
08/02/2008	R206 jBond	8.8250	8.8600	0.40	0.00	0.00	0.00
08/02/2008	R207 jBond	8.6500	8.6950	0.52	0.00	0.00	0.00
08/02/2008	R209 jBond	8.2950	8.3350	0.48	0.00	0.00	0.00
Grand Total:							0.00