



j-Bonds High/Low Report

High/Low for 06/05/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/05/2008	R153 jBond	10.3200	10.2950	(0.24)	0.00	0.00	0.00
06/05/2008	R157 jBond	9.4900	9.4400	(0.53)	0.00	0.00	0.00
06/05/2008	R186 jBond	9.3100	9.2600	(0.54)	0.00	0.00	0.00
06/05/2008	R196 jBond	11.4240	11.4110	(0.11)	0.00	0.00	0.00
06/05/2008	R201 jBond	9.5300	9.4750	(0.58)	0.00	0.00	0.00
06/05/2008	R203 jBond	9.4350	9.4000	(0.37)	0.00	0.00	0.00
06/05/2008	R204 jBond	9.4200	9.3750	(0.48)	0.00	0.00	0.00
06/05/2008	R206 jBond	9.5600	9.5100	(0.52)	0.00	0.00	0.00
06/05/2008	R207 jBond	9.4200	9.3700	(0.53)	0.00	0.00	0.00
06/05/2008	R209 jBond	9.1300	9.0800	(0.55)	0.00	0.00	0.00
Grand Total:							0.00