



j-Bonds High/Low Report

High/Low for 06/11/2008

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 06/11/2008 | CGR2 jBond | 19.3250 | 19.3250 | 0.00 | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R153 jBond | 9.1900 | 9.1100 | (0.87) | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R157 jBond | 8.6900 | 8.6300 | (0.69) | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R186 jBond | 8.3900 | 8.3350 | (0.66) | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R196 jBond | 12.3060 | 10.7200 | (12.89) | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R201 jBond | 8.8200 | 8.7600 | (0.68) | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R203 jBond | 8.7000 | 8.6400 | (0.69) | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R204 jBond | 8.7050 | 8.6400 | (0.75) | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R206 jBond | 8.8300 | 8.7700 | (0.68) | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R207 jBond | 8.6900 | 8.6250 | (0.75) | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R208 jBond | 8.6500 | 8.6250 | (0.29) | 0.00 | 0.00 | 0.00 |
| 06/11/2008 | R209 jBond | 8.0000 | 7.9450 | (0.69) | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |