



j-Bonds High/Low Report

High/Low for 06/02/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/02/2008	R153 jBond	9.3300	9.4100	0.86	0.00	0.00	0.00
06/02/2008	R157 jBond	8.7400	8.8300	1.03	0.00	0.00	0.00
06/02/2008	R186 jBond	8.5300	8.6300	1.17	0.00	0.00	0.00
06/02/2008	R196 jBond	10.1800	10.2550	0.74	0.00	0.00	0.00
06/02/2008	R201 jBond	8.7650	8.8400	0.86	0.00	0.00	0.00
06/02/2008	R203 jBond	8.6350	8.7400	1.22	0.00	0.00	0.00
06/02/2008	R204 jBond	8.6300	8.7300	1.16	0.00	0.00	0.00
06/02/2008	R206 jBond	8.8050	8.8900	0.97	0.00	0.00	0.00
06/02/2008	R207 jBond	8.6250	8.7200	1.10	0.00	0.00	0.00
06/02/2008	R209 jBond	8.3200	8.4250	1.26	0.00	0.00	0.00
Grand Total:							0.00