



j-Bonds High/Low Report

High/Low for 06/03/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/03/2008	R153 jBond	9.6500	9.6650	0.16	0.00	0.00	0.00
06/03/2008	R157 jBond	9.1300	9.1550	0.27	0.00	0.00	0.00
06/03/2008	R186 jBond	8.9800	9.0200	0.45	0.00	0.00	0.00
06/03/2008	R196 jBond	10.7590	10.7650	0.06	0.00	0.00	0.00
06/03/2008	R201 jBond	9.1500	9.1650	0.16	0.00	0.00	0.00
06/03/2008	R203 jBond	9.0950	9.1500	0.60	0.00	0.00	0.00
06/03/2008	R204 jBond	9.0900	9.1500	0.66	0.00	0.00	0.00
06/03/2008	R206 jBond	9.1950	9.2100	0.16	0.00	0.00	0.00
06/03/2008	R207 jBond	9.0900	9.1450	0.61	0.00	0.00	0.00
06/03/2008	R209 jBond	8.8350	8.8600	0.28	0.00	0.00	0.00
Grand Total:							0.00