



# j-Bonds High/Low Report

High/Low for 05/11/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/11/2008	CGR2 jBond	19.3420	19.3250	(0.09)	0.00	0.00	0.00
05/11/2008	R153 jBond	9.4250	9.1900	(2.49)	9.26	0.00	0.00
05/11/2008	R157 jBond	8.8600	8.6900	(1.92)	8.77	0.00	0.00
05/11/2008	R186 jBond	8.5250	8.3900	(1.58)	8.45	0.00	0.00
05/11/2008	R196 jBond	12.3080	12.3060	(0.02)	0.00	0.00	0.00
05/11/2008	R201 jBond	8.9900	8.8200	(1.89)	9.31	0.00	1,713,000.00
05/11/2008	R203 jBond	8.8650	8.7000	(1.86)	8.79	0.00	0.00
05/11/2008	R204 jBond	8.8650	8.7050	(1.80)	8.79	0.00	0.00
05/11/2008	R206 jBond	9.0000	8.8300	(1.89)	8.93	0.00	0.00
05/11/2008	R207 jBond	8.8450	8.6900	(1.75)	8.76	0.00	0.00
05/11/2008	R208 jBond	8.7990	8.6500	(1.69)	8.76	0.00	0.00
05/11/2008	R209 jBond	8.1250	8.0000	(1.54)	8.07	0.00	0.00
<b>Grand Total:</b>							<b>1,713,000.00</b>