



j-Bonds High/Low Report

High/Low for 05/12/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/12/2008	CGR2 jBond	19.0170	18.7750	(1.27)	0.00	0.00	0.00
05/12/2008	R153 jBond	8.0150	7.9400	(0.94)	0.00	0.00	0.00
05/12/2008	R157 jBond	8.1150	8.1000	(0.18)	0.00	0.00	0.00
05/12/2008	R186 jBond	8.0250	8.0150	(0.12)	0.00	0.00	0.00
05/12/2008	R196 jBond	12.0240	11.7710	(2.10)	0.00	0.00	0.00
05/12/2008	R201 jBond	8.1500	8.1400	(0.12)	0.00	0.00	0.00
05/12/2008	R203 jBond	8.1700	8.1550	(0.18)	0.00	0.00	0.00
05/12/2008	R204 jBond	8.1700	8.1550	(0.18)	0.00	0.00	0.00
05/12/2008	R206 jBond	8.1700	8.1600	(0.12)	0.00	0.00	0.00
05/12/2008	R207 jBond	8.2000	8.1800	(0.24)	0.00	0.00	0.00
05/12/2008	R208 jBond	8.2140	8.1940	(0.24)	0.00	0.00	0.00
05/12/2008	R209 jBond	7.6600	7.6450	(0.20)	0.00	0.00	0.00
Grand Total:							0.00