



j-Bonds High/Low Report

High/Low for 05/06/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/06/2008	R153 jBond	11.5600	11.5350	(0.22)	0.00	0.00	0.00
05/06/2008	R157 jBond	10.1650	10.1350	(0.30)	0.00	0.00	0.00
05/06/2008	R186 jBond	9.9450	9.9100	(0.35)	0.00	0.00	0.00
05/06/2008	R196 jBond	12.5400	12.5450	0.04	0.00	0.00	0.00
05/06/2008	R201 jBond	10.2400	10.2150	(0.24)	0.00	0.00	0.00
05/06/2008	R203 jBond	10.1100	10.0800	(0.30)	0.00	0.00	0.00
05/06/2008	R204 jBond	10.0750	10.0450	(0.30)	0.00	0.00	0.00
05/06/2008	R206 jBond	10.3250	10.2950	(0.29)	0.00	0.00	0.00
05/06/2008	R207 jBond	10.0600	10.0250	(0.35)	0.00	0.00	0.00
05/06/2008	R209 jBond	9.7250	9.6850	(0.41)	0.00	0.00	0.00
Grand Total:							0.00