



j-Bonds High/Low Report

High/Low for 06/06/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/06/2008	R153 jBond	11.5350	11.5600	0.22	0.00	0.00	0.00
06/06/2008	R157 jBond	10.1350	10.1650	0.30	0.00	0.00	0.00
06/06/2008	R186 jBond	9.9100	9.9400	0.30	0.00	0.00	0.00
06/06/2008	R196 jBond	12.5450	12.5260	(0.15)	0.00	0.00	0.00
06/06/2008	R201 jBond	10.2150	10.2400	0.24	0.00	0.00	0.00
06/06/2008	R203 jBond	10.0800	10.1150	0.35	0.00	0.00	0.00
06/06/2008	R204 jBond	10.0450	10.0800	0.35	0.00	0.00	0.00
06/06/2008	R206 jBond	10.2950	10.3300	0.34	0.00	0.00	0.00
06/06/2008	R207 jBond	10.0250	10.0650	0.40	0.00	0.00	0.00
06/06/2008	R209 jBond	9.6850	9.7200	0.36	0.00	0.00	0.00
Grand Total:							0.00