



j-Bonds High/Low Report

High/Low for 05/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/01/2007	R153 jBond	8.0800	8.1050	0.31	0.00	0.00	0.00
05/01/2007	R157 jBond	7.6900	7.7100	0.26	0.00	0.00	0.00
05/01/2007	R186 jBond	7.2650	7.2850	0.28	0.00	0.00	0.00
05/01/2007	R194 jBond	8.7050	8.7400	0.40	0.00	0.00	0.00
05/01/2007	R201 jBond	7.6900	7.7100	0.26	0.00	0.00	0.00
05/01/2007	R203 jBond	7.5750	7.5950	0.26	0.00	0.00	0.00
05/01/2007	R204 jBond	7.5250	7.5450	0.27	0.00	0.00	0.00
05/01/2007	R206 jBond	7.7150	7.7350	0.26	0.00	0.00	0.00
05/01/2007	R207 jBond	7.4500	7.4700	0.27	0.00	0.00	0.00
Grand Total:							0.00