



j-Bonds High/Low Report

High/Low for 05/04/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/04/2007	R153 jBond	8.0950	8.0800	(0.19)	0.00	0.00	0.00
05/04/2007	R157 jBond	7.7400	7.7250	(0.19)	0.00	0.00	0.00
05/04/2007	R186 jBond	7.4400	7.4300	(0.13)	0.00	0.00	0.00
05/04/2007	R196 jBond	8.4800	8.4750	(0.06)	0.00	0.00	0.00
05/04/2007	R201 jBond	7.7850	7.7750	(0.13)	0.00	0.00	0.00
05/04/2007	R203 jBond	7.6650	7.6500	(0.20)	0.00	0.00	0.00
05/04/2007	R204 jBond	7.6500	7.6400	(0.13)	0.00	0.00	0.00
05/04/2007	R206 jBond	7.7850	7.7750	(0.13)	0.00	0.00	0.00
05/04/2007	R207 jBond	7.5800	7.5700	(0.13)	0.00	0.00	0.00
05/04/2007	R209 jBond	7.1550	7.1500	(0.07)	0.00	0.00	0.00
Grand Total:							0.00