



j-Bonds High/Low Report

High/Low for 05/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/06/2007	R153 jBond	8.5900	8.5700	(0.23)	0.00	0.00	0.00
05/06/2007	R157 jBond	8.0700	8.0500	(0.25)	0.00	0.00	0.00
05/06/2007	R186 jBond	7.7900	7.7700	(0.26)	0.00	0.00	0.00
05/06/2007	R196 jBond	9.0450	9.0250	(0.22)	0.00	0.00	0.00
05/06/2007	R201 jBond	8.1400	8.1200	(0.25)	0.00	0.00	0.00
05/06/2007	R203 jBond	7.9800	7.9500	(0.38)	0.00	0.00	0.00
05/06/2007	R204 jBond	7.9800	7.9450	(0.44)	0.00	0.00	0.00
05/06/2007	R206 jBond	8.1350	8.1150	(0.25)	0.00	0.00	0.00
05/06/2007	R207 jBond	7.9400	7.9100	(0.38)	0.00	0.00	0.00
05/06/2007	R209 jBond	7.5000	7.4800	(0.27)	0.00	0.00	0.00
Grand Total:							0.00