



j-Bonds High/Low Report

High/Low for 05/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/07/2007	R153 jBond	8.8900	8.9100	0.22	0.00	0.00	0.00
05/07/2007	R157 jBond	8.3300	8.3650	0.42	0.00	0.00	0.00
05/07/2007	R186 jBond	8.1200	8.1100	(0.12)	0.00	0.00	0.00
05/07/2007	R196 jBond	9.2750	9.2950	0.22	0.00	0.00	0.00
05/07/2007	R201 jBond	8.4100	8.4350	0.30	0.00	0.00	0.00
05/07/2007	R203 jBond	8.2550	8.2900	0.42	0.00	0.00	0.00
05/07/2007	R204 jBond	8.2550	8.2850	0.36	0.00	0.00	0.00
05/07/2007	R206 jBond	8.4100	8.4350	0.30	0.00	0.00	0.00
05/07/2007	R207 jBond	8.1950	8.2250	0.37	0.00	0.00	0.00
05/07/2007	R209 jBond	7.8300	7.8150	(0.19)	0.00	0.00	0.00
Grand Total:							0.00