



j-Bonds High/Low Report

High/Low for 05/11/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/11/2007	R153 jBond	8.8750	8.9300	0.62	0.00	0.00	0.00
05/11/2007	R157 jBond	8.1450	8.1850	0.49	0.00	0.00	0.00
05/11/2007	R186 jBond	7.9250	7.9700	0.57	0.00	0.00	0.00
05/11/2007	R196 jBond	9.6150	9.6700	0.57	0.00	0.00	0.00
05/11/2007	R201 jBond	8.2250	8.2700	0.55	0.00	0.00	0.00
05/11/2007	R203 jBond	8.0800	8.1200	0.50	0.00	0.00	0.00
05/11/2007	R204 jBond	8.0750	8.1150	0.50	0.00	0.00	0.00
05/11/2007	R206 jBond	8.2300	8.2700	0.49	0.00	0.00	0.00
05/11/2007	R207 jBond	8.0450	8.0850	0.50	0.00	0.00	0.00
05/11/2007	R209 jBond	7.6300	7.6800	0.66	0.00	0.00	0.00
Grand Total:							0.00