



j-Bonds High/Low Report

High/Low for 05/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/10/2007	R153 jBond	8.9050	8.8500	(0.62)	0.00	0.00	0.00
05/10/2007	R157 jBond	8.2450	8.1950	(0.61)	0.00	0.00	0.00
05/10/2007	R186 jBond	8.0000	7.9500	(0.63)	0.00	0.00	0.00
05/10/2007	R196 jBond	9.3050	9.2950	(0.11)	0.00	0.00	0.00
05/10/2007	R201 jBond	8.2850	8.2400	(0.54)	0.00	0.00	0.00
05/10/2007	R203 jBond	8.1700	8.1250	(0.55)	0.00	0.00	0.00
05/10/2007	R204 jBond	8.1450	8.1000	(0.55)	0.00	0.00	0.00
05/10/2007	R206 jBond	8.2900	8.2400	(0.60)	0.00	0.00	0.00
05/10/2007	R207 jBond	8.1000	8.0500	(0.62)	0.00	0.00	0.00
05/10/2007	R209 jBond	7.6650	7.6200	(0.59)	0.00	0.00	0.00
Grand Total:							0.00