



j-Bonds High/Low Report

High/Low for 06/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/03/2007	R153 jBond	8.1050	8.0500	(0.68)	0.00	0.00	0.00
06/03/2007	R157 jBond	7.7500	7.6900	(0.77)	0.00	0.00	0.00
06/03/2007	R186 jBond	7.5300	7.4800	(0.66)	0.00	0.00	0.00
06/03/2007	R194 jBond	8.9270	8.9570	0.34	0.00	0.00	0.00
06/03/2007	R196 jBond	8.4650	8.4800	0.18	0.00	0.00	0.00
06/03/2007	R201 jBond	7.8050	7.7450	(0.77)	0.00	0.00	0.00
06/03/2007	R203 jBond	7.6550	7.6050	(0.65)	0.00	0.00	0.00
06/03/2007	R204 jBond	7.6400	7.5950	(0.59)	0.00	0.00	0.00
06/03/2007	R206 jBond	7.8000	7.7450	(0.71)	0.00	0.00	0.00
06/03/2007	R207 jBond	7.5650	7.5100	(0.73)	0.00	0.00	0.00
06/03/2007	R209 jBond	7.1650	7.1700	0.07	0.00	0.00	0.00
Grand Total:							0.00