



# j-Bonds High/Low Report

High/Low for 06/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/06/2007	R153 jBond	8.5700	8.5700	0.00	0.00	0.00	0.00
06/06/2007	R157 jBond	8.0500	8.0500	0.00	0.00	0.00	0.00
06/06/2007	R186 jBond	7.7700	7.7700	0.00	0.00	0.00	0.00
06/06/2007	R196 jBond	9.0250	8.9900	(0.39)	0.00	0.00	0.00
06/06/2007	R201 jBond	8.1200	8.1150	(0.06)	0.00	0.00	0.00
06/06/2007	R203 jBond	7.9500	7.9500	0.00	0.00	0.00	0.00
06/06/2007	R204 jBond	7.9450	7.9450	0.00	0.00	0.00	0.00
06/06/2007	R206 jBond	8.1150	8.1100	(0.06)	0.00	0.00	0.00
06/06/2007	R207 jBond	7.9100	7.9050	(0.06)	0.00	0.00	0.00
06/06/2007	R209 jBond	7.4800	7.4800	0.00	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>