



# j-Bonds High/Low Report

High/Low for 06/07/2007

| Deal Date           | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 06/07/2007          | R153 jBond       | 8.9100                 | 8.9500                | 0.45              | 0.00           | 0.00          | 0.00          |
| 06/07/2007          | R157 jBond       | 8.3650                 | 8.3850                | 0.24              | 0.00           | 0.00          | 0.00          |
| 06/07/2007          | R186 jBond       | 8.1100                 | 8.1250                | 0.18              | 0.00           | 0.00          | 0.00          |
| 06/07/2007          | R196 jBond       | 9.2950                 | 9.3200                | 0.27              | 0.00           | 0.00          | 0.00          |
| 06/07/2007          | R201 jBond       | 8.4350                 | 8.4350                | 0.00              | 0.00           | 0.00          | 0.00          |
| 06/07/2007          | R203 jBond       | 8.2900                 | 8.3100                | 0.24              | 0.00           | 0.00          | 0.00          |
| 06/07/2007          | R204 jBond       | 8.2850                 | 8.3050                | 0.24              | 0.00           | 0.00          | 0.00          |
| 06/07/2007          | R206 jBond       | 8.4350                 | 8.4350                | 0.00              | 0.00           | 0.00          | 0.00          |
| 06/07/2007          | R207 jBond       | 8.2250                 | 8.2500                | 0.30              | 0.00           | 0.00          | 0.00          |
| 06/07/2007          | R209 jBond       | 7.8150                 | 7.8350                | 0.26              | 0.00           | 0.00          | 0.00          |
| <b>Grand Total:</b> |                  |                        |                       |                   |                |               | <b>0.00</b>   |