



j-Bonds High/Low Report

High/Low for 05/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/09/2007	R153 jBond	9.3600	9.3500	(0.11)	0.00	0.00	0.00
05/09/2007	R157 jBond	8.6600	8.6600	0.00	0.00	0.00	0.00
05/09/2007	R186 jBond	8.3200	8.3200	0.00	0.00	0.00	0.00
05/09/2007	R196 jBond	9.6200	9.6100	(0.10)	0.00	0.00	0.00
05/09/2007	R201 jBond	8.7000	8.6950	(0.06)	0.00	0.00	0.00
05/09/2007	R203 jBond	8.5300	8.5350	0.06	0.00	0.00	0.00
05/09/2007	R204 jBond	8.4900	8.4900	0.00	0.00	0.00	0.00
05/09/2007	R206 jBond	8.7000	8.6950	(0.06)	0.00	0.00	0.00
05/09/2007	R207 jBond	8.4300	8.4350	0.06	0.00	0.00	0.00
05/09/2007	R209 jBond	7.9400	7.9400	0.00	0.00	0.00	0.00
Grand Total:							0.00