



# j-Bonds High/Low Report

High/Low for 05/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/02/2007	R153 jBond	8.0600	8.0900	0.37	0.00	0.00	0.00
05/02/2007	R157 jBond	7.6900	7.7100	0.26	0.00	0.00	0.00
05/02/2007	R186 jBond	7.3750	7.3900	0.20	0.00	0.00	0.00
05/02/2007	R194 jBond	8.7200	8.7650	0.52	0.00	0.00	0.00
05/02/2007	R196 jBond	8.5500	8.5950	0.53	0.00	0.00	0.00
05/02/2007	R201 jBond	7.6950	7.7150	0.26	0.00	0.00	0.00
05/02/2007	R203 jBond	7.5900	7.6100	0.26	0.00	0.00	0.00
05/02/2007	R204 jBond	7.5500	7.5750	0.33	0.00	0.00	0.00
05/02/2007	R206 jBond	7.7370	7.7300	(0.09)	0.00	0.00	0.00
05/02/2007	R207 jBond	7.4850	7.5000	0.20	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>