



j-Bonds High/Low Report

High/Low for 06/08/2007

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 06/08/2007 | R153 jBond | 9.3400 | 9.3600 | 0.21 | 0.00 | 0.00 | 0.00 |
| 06/08/2007 | R157 jBond | 8.6400 | 8.6600 | 0.23 | 0.00 | 0.00 | 0.00 |
| 06/08/2007 | R186 jBond | 8.3450 | 8.3650 | 0.24 | 0.00 | 0.00 | 0.00 |
| 06/08/2007 | R196 jBond | 9.6100 | 9.6250 | 0.16 | 0.00 | 0.00 | 0.00 |
| 06/08/2007 | R201 jBond | 8.6700 | 8.6850 | 0.17 | 0.00 | 0.00 | 0.00 |
| 06/08/2007 | R203 jBond | 8.5500 | 8.5700 | 0.23 | 0.00 | 0.00 | 0.00 |
| 06/08/2007 | R204 jBond | 8.5400 | 8.5600 | 0.23 | 0.00 | 0.00 | 0.00 |
| 06/08/2007 | R206 jBond | 8.6700 | 8.6900 | 0.23 | 0.00 | 0.00 | 0.00 |
| 06/08/2007 | R207 jBond | 8.4900 | 8.5100 | 0.24 | 0.00 | 0.00 | 0.00 |
| 06/08/2007 | R209 jBond | 8.0150 | 8.0100 | (0.06) | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |