



# j-Bonds High/Low Report

High/Low for 05/12/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/12/2007	R153 jBond	9.5050	9.4200	(0.89)	0.00	0.00	0.00
05/12/2007	R157 jBond	8.5000	8.4200	(0.94)	0.00	0.00	0.00
05/12/2007	R186 jBond	8.0250	7.9400	(1.06)	0.00	0.00	0.00
05/12/2007	R196 jBond	10.3200	10.2400	(0.78)	0.00	0.00	0.00
05/12/2007	R201 jBond	8.5700	8.4800	(1.05)	0.00	0.00	0.00
05/12/2007	R203 jBond	8.3500	8.2650	(1.02)	0.00	0.00	0.00
05/12/2007	R204 jBond	8.3300	8.2500	(0.96)	0.00	0.00	0.00
05/12/2007	R206 jBond	8.6550	8.5550	(1.16)	0.00	0.00	0.00
05/12/2007	R207 jBond	8.2900	8.2000	(1.09)	0.00	0.00	0.00
05/12/2007	R209 jBond	7.6800	7.5950	(1.11)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>