



j-Bonds High/Low Report

High/Low for 05/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/03/2007	R153 jBond	8.0300	8.1050	0.93	0.00	0.00	0.00
05/03/2007	R157 jBond	7.6900	7.7500	0.78	0.00	0.00	0.00
05/03/2007	R186 jBond	7.4600	7.5300	0.94	0.00	0.00	0.00
05/03/2007	R194 jBond	8.8530	8.9270	0.84	0.00	0.00	0.00
05/03/2007	R196 jBond	8.3550	8.4650	1.32	0.00	0.00	0.00
05/03/2007	R201 jBond	7.7400	7.8050	0.84	0.00	0.00	0.00
05/03/2007	R203 jBond	7.5950	7.6550	0.79	0.00	0.00	0.00
05/03/2007	R204 jBond	7.5800	7.6400	0.79	0.00	0.00	0.00
05/03/2007	R206 jBond	7.7350	7.8000	0.84	0.00	0.00	0.00
05/03/2007	R207 jBond	7.5100	7.5650	0.73	0.00	0.00	0.00
05/03/2007	R209 jBond	7.1650	7.1650	0.00	0.00	0.00	0.00
Grand Total:							0.00