



j-Bonds High/Low Report

High/Low for 08/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/06/2007	R153 jBond	8.6200	8.7250	1.22	0.00	0.00	0.00
08/06/2007	R157 jBond	8.0900	8.1250	0.43	0.00	0.00	0.00
08/06/2007	R186 jBond	7.8150	7.8350	0.26	0.00	0.00	0.00
08/06/2007	R196 jBond	9.0250	9.1300	1.16	0.00	0.00	0.00
08/06/2007	R201 jBond	8.1600	8.1950	0.43	0.00	0.00	0.00
08/06/2007	R203 jBond	7.9900	8.0200	0.38	0.00	0.00	0.00
08/06/2007	R204 jBond	7.9850	8.0150	0.38	0.00	0.00	0.00
08/06/2007	R206 jBond	8.1500	8.1900	0.49	0.00	0.00	0.00
08/06/2007	R207 jBond	7.9450	7.9750	0.38	0.00	0.00	0.00
08/06/2007	R209 jBond	7.5200	7.5350	0.20	0.00	0.00	0.00
Grand Total:							0.00