



j-Bonds High/Low Report

High/Low for 07/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/08/2007	R153 jBond	9.3600	9.3000	(0.64)	0.00	0.00	0.00
07/08/2007	R157 jBond	8.6600	8.6050	(0.64)	0.00	0.00	0.00
07/08/2007	R186 jBond	8.3650	8.3100	(0.66)	0.00	0.00	0.00
07/08/2007	R196 jBond	9.6250	9.5650	(0.62)	0.00	0.00	0.00
07/08/2007	R201 jBond	8.6850	8.6300	(0.63)	0.00	0.00	0.00
07/08/2007	R203 jBond	8.5700	8.5150	(0.64)	0.00	0.00	0.00
07/08/2007	R204 jBond	8.5600	8.5050	(0.64)	0.00	0.00	0.00
07/08/2007	R206 jBond	8.6900	8.6300	(0.69)	0.00	0.00	0.00
07/08/2007	R207 jBond	8.5100	8.4550	(0.65)	0.00	0.00	0.00
07/08/2007	R209 jBond	8.0100	7.9500	(0.75)	0.00	0.00	0.00
Grand Total:							0.00