



# j-Bonds High/Low Report

High/Low for 07/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/09/2007	R153 jBond	9.3400	9.3450	0.05	0.00	0.00	0.00
07/09/2007	R157 jBond	8.6550	8.6800	0.29	0.00	0.00	0.00
07/09/2007	R186 jBond	8.3200	8.3400	0.24	0.00	0.00	0.00
07/09/2007	R196 jBond	9.6000	9.6050	0.05	0.00	0.00	0.00
07/09/2007	R201 jBond	8.6900	8.7100	0.23	0.00	0.00	0.00
07/09/2007	R203 jBond	8.5350	8.5800	0.53	0.00	0.00	0.00
07/09/2007	R204 jBond	8.4900	8.5350	0.53	0.00	0.00	0.00
07/09/2007	R206 jBond	8.6900	8.7100	0.23	0.00	0.00	0.00
07/09/2007	R207 jBond	8.4350	8.4650	0.36	0.00	0.00	0.00
07/09/2007	R209 jBond	7.9300	7.9500	0.25	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>