



# j-Bonds High/Low Report

High/Low for 07/02/2007

| Deal Date           | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 07/02/2007          | R153 jBond       | 8.0450                 | 8.0350                | (0.12)            | 0.00           | 0.00          | 0.00          |
| 07/02/2007          | R157 jBond       | 7.6800                 | 7.6800                | 0.00              | 0.00           | 0.00          | 0.00          |
| 07/02/2007          | R186 jBond       | 7.3600                 | 7.3550                | (0.07)            | 0.00           | 0.00          | 0.00          |
| 07/02/2007          | R194 jBond       | 8.7700                 | 8.7200                | (0.57)            | 0.00           | 0.00          | 0.00          |
| 07/02/2007          | R196 jBond       | 8.6100                 | 8.6000                | (0.12)            | 0.00           | 0.00          | 0.00          |
| 07/02/2007          | R201 jBond       | 7.6850                 | 7.6800                | (0.07)            | 0.00           | 0.00          | 0.00          |
| 07/02/2007          | R203 jBond       | 7.5700                 | 7.5750                | 0.07              | 0.00           | 0.00          | 0.00          |
| 07/02/2007          | R204 jBond       | 7.5400                 | 7.5450                | 0.07              | 0.00           | 0.00          | 0.00          |
| 07/02/2007          | R206 jBond       | 7.7280                 | 7.6900                | (0.49)            | 0.00           | 0.00          | 0.00          |
| 07/02/2007          | R207 jBond       | 7.4750                 | 7.4750                | 0.00              | 0.00           | 0.00          | 0.00          |
| <b>Grand Total:</b> |                  |                        |                       |                   |                |               | <b>0.00</b>   |