



j-Bonds High/Low Report

High/Low for 08/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/02/2007	R153 jBond	8.0350	8.0150	(0.25)	0.00	0.00	0.00
08/02/2007	R157 jBond	7.6800	7.6600	(0.26)	0.00	0.00	0.00
08/02/2007	R186 jBond	7.3550	7.3300	(0.34)	0.00	0.00	0.00
08/02/2007	R194 jBond	8.7200	8.7050	(0.17)	0.00	0.00	0.00
08/02/2007	R196 jBond	8.6000	8.5220	(0.91)	0.00	0.00	0.00
08/02/2007	R201 jBond	7.6800	7.6550	(0.33)	0.00	0.00	0.00
08/02/2007	R203 jBond	7.5750	7.5500	(0.33)	0.00	0.00	0.00
08/02/2007	R204 jBond	7.5450	7.5150	(0.40)	0.00	0.00	0.00
08/02/2007	R206 jBond	7.6900	7.6700	(0.26)	0.00	0.00	0.00
08/02/2007	R207 jBond	7.4750	7.4550	(0.27)	0.00	0.00	0.00
Grand Total:							0.00