



j-Bonds High/Low Report

High/Low for 08/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/10/2007	R153 jBond	8.8500	8.8400	(0.11)	0.00	0.00	0.00
08/10/2007	R157 jBond	8.1950	8.1900	(0.06)	0.00	0.00	0.00
08/10/2007	R186 jBond	7.9500	7.9450	(0.06)	0.00	0.00	0.00
08/10/2007	R196 jBond	9.2950	9.2850	(0.11)	0.00	0.00	0.00
08/10/2007	R201 jBond	8.2400	8.2350	(0.06)	0.00	0.00	0.00
08/10/2007	R203 jBond	8.1250	8.1200	(0.06)	0.00	0.00	0.00
08/10/2007	R204 jBond	8.1000	8.0950	(0.06)	0.00	0.00	0.00
08/10/2007	R206 jBond	8.2400	8.2350	(0.06)	0.00	0.00	0.00
08/10/2007	R207 jBond	8.0500	8.0500	0.00	0.00	0.00	0.00
08/10/2007	R209 jBond	7.6200	7.6150	(0.07)	0.00	0.00	0.00
Grand Total:							0.00