



j-Bonds High/Low Report

High/Low for 06/12/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/12/2007	R153 jBond	9.4200	9.3200	(1.06)	0.00	0.00	0.00
06/12/2007	R157 jBond	8.4200	8.3800	(0.48)	0.00	0.00	0.00
06/12/2007	R186 jBond	7.9400	7.9700	0.38	0.00	0.00	0.00
06/12/2007	R196 jBond	10.2400	10.2050	(0.34)	0.00	0.00	0.00
06/12/2007	R201 jBond	8.4800	8.4400	(0.47)	0.00	0.00	0.00
06/12/2007	R203 jBond	8.2650	8.2400	(0.30)	0.00	0.00	0.00
06/12/2007	R204 jBond	8.2500	8.2300	(0.24)	0.00	0.00	0.00
06/12/2007	R206 jBond	8.5550	8.5100	(0.53)	0.00	0.00	0.00
06/12/2007	R207 jBond	8.2000	8.1850	(0.18)	0.00	0.00	0.00
06/12/2007	R209 jBond	7.5950	7.6450	0.66	0.00	0.00	0.00
Grand Total:							0.00