



j-Bonds High/Low Report

High/Low for 07/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/03/2007	R153 jBond	8.0500	8.0200	(0.37)	0.00	0.00	0.00
07/03/2007	R157 jBond	7.6900	7.6600	(0.39)	0.00	0.00	0.00
07/03/2007	R186 jBond	7.4800	7.4450	(0.47)	0.00	0.00	0.00
07/03/2007	R194 jBond	8.9570	8.9250	(0.36)	0.00	0.00	0.00
07/03/2007	R196 jBond	8.4800	8.4350	(0.53)	0.00	0.00	0.00
07/03/2007	R201 jBond	7.7450	7.7100	(0.45)	0.00	0.00	0.00
07/03/2007	R203 jBond	7.6050	7.5800	(0.33)	0.00	0.00	0.00
07/03/2007	R204 jBond	7.5950	7.5650	(0.39)	0.00	0.00	0.00
07/03/2007	R206 jBond	7.7450	7.7100	(0.45)	0.00	0.00	0.00
07/03/2007	R207 jBond	7.5100	7.4850	(0.33)	0.00	0.00	0.00
07/03/2007	R209 jBond	7.1700	7.1300	(0.56)	0.00	0.00	0.00
Grand Total:							0.00