



j-Bonds High/Low Report

High/Low for 07/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/06/2007	R153 jBond	8.5700	8.6200	0.58	0.00	0.00	0.00
07/06/2007	R157 jBond	8.0500	8.0900	0.50	0.00	0.00	0.00
07/06/2007	R186 jBond	7.7700	7.8150	0.58	0.00	0.00	0.00
07/06/2007	R196 jBond	8.9900	9.0250	0.39	0.00	0.00	0.00
07/06/2007	R201 jBond	8.1150	8.1600	0.55	0.00	0.00	0.00
07/06/2007	R203 jBond	7.9500	7.9900	0.50	0.00	0.00	0.00
07/06/2007	R204 jBond	7.9450	7.9850	0.50	0.00	0.00	0.00
07/06/2007	R206 jBond	8.1100	8.1500	0.49	0.00	0.00	0.00
07/06/2007	R207 jBond	7.9050	7.9450	0.51	0.00	0.00	0.00
07/06/2007	R209 jBond	7.4800	7.5200	0.53	0.00	0.00	0.00
Grand Total:							0.00