



j-Bonds High/Low Report

High/Low for 06/11/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/11/2007	R153 jBond	8.9300	8.8800	(0.56)	0.00	0.00	0.00
06/11/2007	R157 jBond	8.1850	8.1200	(0.79)	0.00	0.00	0.00
06/11/2007	R186 jBond	7.9700	7.9050	(0.82)	0.00	0.00	0.00
06/11/2007	R196 jBond	9.6700	9.6250	(0.47)	0.00	0.00	0.00
06/11/2007	R201 jBond	8.2700	8.2050	(0.79)	0.00	0.00	0.00
06/11/2007	R203 jBond	8.1200	8.0600	(0.74)	0.00	0.00	0.00
06/11/2007	R204 jBond	8.1150	8.0550	(0.74)	0.00	0.00	0.00
06/11/2007	R206 jBond	8.2700	8.2050	(0.79)	0.00	0.00	0.00
06/11/2007	R207 jBond	8.0850	8.0250	(0.74)	0.00	0.00	0.00
06/11/2007	R209 jBond	7.6800	7.6100	(0.91)	0.00	0.00	0.00
Grand Total:							0.00