



j-Bonds High/Low Report

High/Low for 07/11/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/11/2007	R153 jBond	8.8800	8.9200	0.45	0.00	0.00	0.00
07/11/2007	R157 jBond	8.1200	8.1600	0.49	0.00	0.00	0.00
07/11/2007	R186 jBond	7.9050	7.9450	0.51	0.00	0.00	0.00
07/11/2007	R196 jBond	9.6250	9.6750	0.52	0.00	0.00	0.00
07/11/2007	R201 jBond	8.2050	8.2600	0.67	0.00	0.00	0.00
07/11/2007	R203 jBond	8.0600	8.1000	0.50	0.00	0.00	0.00
07/11/2007	R204 jBond	8.0550	8.0950	0.50	0.00	0.00	0.00
07/11/2007	R206 jBond	8.2050	8.2600	0.67	0.00	0.00	0.00
07/11/2007	R207 jBond	8.0250	8.0650	0.50	0.00	0.00	0.00
07/11/2007	R209 jBond	7.6100	7.6550	0.59	0.00	0.00	0.00
Grand Total:							0.00