



# j-Bonds High/Low Report

High/Low for 08/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/01/2007	R153 jBond	8.1050	8.1100	0.06	0.00	0.00	0.00
08/01/2007	R157 jBond	7.7100	7.7050	(0.06)	0.00	0.00	0.00
08/01/2007	R186 jBond	7.2850	7.2800	(0.07)	0.00	0.00	0.00
08/01/2007	R194 jBond	8.7400	8.7500	0.11	0.00	0.00	0.00
08/01/2007	R201 jBond	7.7100	7.7050	(0.06)	0.00	0.00	0.00
08/01/2007	R203 jBond	7.5950	7.5900	(0.07)	0.00	0.00	0.00
08/01/2007	R204 jBond	7.5450	7.5350	(0.13)	0.00	0.00	0.00
08/01/2007	R206 jBond	7.7350	7.7300	(0.06)	0.00	0.00	0.00
08/01/2007	R207 jBond	7.4700	7.4650	(0.07)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>