



# j-Bonds High/Low Report

High/Low for 07/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/05/2007	R153 jBond	7.9450	7.9300	(0.19)	0.00	0.00	0.00
07/05/2007	R157 jBond	7.5750	7.5700	(0.07)	0.00	0.00	0.00
07/05/2007	R186 jBond	7.2650	7.2600	(0.07)	0.00	0.00	0.00
07/05/2007	R196 jBond	8.3550	8.3400	(0.18)	0.00	0.00	0.00
07/05/2007	R201 jBond	7.6300	7.6200	(0.13)	0.00	0.00	0.00
07/05/2007	R203 jBond	7.5150	7.5050	(0.13)	0.00	0.00	0.00
07/05/2007	R204 jBond	7.5050	7.4950	(0.13)	0.00	0.00	0.00
07/05/2007	R206 jBond	7.6300	7.6200	(0.13)	0.00	0.00	0.00
07/05/2007	R207 jBond	7.4350	7.4250	(0.13)	0.00	0.00	0.00
07/05/2007	R209 jBond	6.9650	6.9700	0.07	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>