



j-Bonds High/Low Report

High/Low for 08/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/05/2007	R153 jBond	7.9300	7.9550	0.32	0.00	0.00	0.00
08/05/2007	R157 jBond	7.5700	7.5950	0.33	0.00	0.00	0.00
08/05/2007	R186 jBond	7.2600	7.2950	0.48	0.00	0.00	0.00
08/05/2007	R196 jBond	8.3400	8.3650	0.30	0.00	0.00	0.00
08/05/2007	R201 jBond	7.6200	7.6500	0.39	0.00	0.00	0.00
08/05/2007	R203 jBond	7.5050	7.5300	0.33	0.00	0.00	0.00
08/05/2007	R204 jBond	7.4950	7.5200	0.33	0.00	0.00	0.00
08/05/2007	R206 jBond	7.6200	7.6450	0.33	0.00	0.00	0.00
08/05/2007	R207 jBond	7.4250	7.4500	0.34	0.00	0.00	0.00
08/05/2007	R209 jBond	6.9700	7.0050	0.50	0.00	0.00	0.00
Grand Total:							0.00