



j-Bonds High/Low Report

High/Low for 08/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/08/2007	R153 jBond	9.3000	9.1800	(1.29)	0.00	0.00	0.00
08/08/2007	R157 jBond	8.6050	8.4650	(1.63)	0.00	0.00	0.00
08/08/2007	R186 jBond	8.3100	8.1450	(1.99)	0.00	0.00	0.00
08/08/2007	R196 jBond	9.5650	9.4400	(1.31)	0.00	0.00	0.00
08/08/2007	R201 jBond	8.6300	8.5000	(1.51)	0.00	0.00	0.00
08/08/2007	R203 jBond	8.5150	8.3700	(1.70)	0.00	0.00	0.00
08/08/2007	R204 jBond	8.5050	8.3550	(1.76)	0.00	0.00	0.00
08/08/2007	R206 jBond	8.6300	8.5000	(1.51)	0.00	0.00	0.00
08/08/2007	R207 jBond	8.4550	8.2850	(2.01)	0.00	0.00	0.00
08/08/2007	R209 jBond	7.9500	7.7800	(2.14)	0.00	0.00	0.00
Grand Total:							0.00