



j-Bonds High/Low Report

High/Low for 08/11/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
08/11/2007	R153 jBond	8.9200	8.9600	0.45	0.00	0.00	0.00
08/11/2007	R157 jBond	8.1600	8.1800	0.25	0.00	0.00	0.00
08/11/2007	R186 jBond	7.9450	7.9650	0.25	0.00	0.00	0.00
08/11/2007	R196 jBond	9.6750	9.7100	0.36	0.00	0.00	0.00
08/11/2007	R201 jBond	8.2600	8.2800	0.24	0.00	0.00	0.00
08/11/2007	R203 jBond	8.1000	8.1200	0.25	0.00	0.00	0.00
08/11/2007	R204 jBond	8.0950	8.1150	0.25	0.00	0.00	0.00
08/11/2007	R206 jBond	8.2600	8.2950	0.42	0.00	0.00	0.00
08/11/2007	R207 jBond	8.0650	8.0850	0.25	0.00	0.00	0.00
08/11/2007	R209 jBond	7.6550	7.6800	0.33	0.00	0.00	0.00
Grand Total:							0.00