



# j-Bonds High/Low Report

High/Low for 07/12/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
07/12/2007	R153 jBond	9.3200	9.3200	0.00	0.00	0.00	0.00
07/12/2007	R157 jBond	8.3800	8.3800	0.00	0.00	0.00	0.00
07/12/2007	R186 jBond	7.9700	7.9700	0.00	0.00	0.00	0.00
07/12/2007	R196 jBond	10.2050	10.2050	0.00	0.00	0.00	0.00
07/12/2007	R201 jBond	8.4400	8.4400	0.00	0.00	0.00	0.00
07/12/2007	R203 jBond	8.2400	8.2400	0.00	0.00	0.00	0.00
07/12/2007	R204 jBond	8.2300	8.2300	0.00	0.00	0.00	0.00
07/12/2007	R206 jBond	8.5100	8.5100	0.00	0.00	0.00	0.00
07/12/2007	R207 jBond	8.1850	8.1850	0.00	0.00	0.00	0.00
07/12/2007	R209 jBond	7.6450	7.6950	0.65	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>