



# j-Bonds High/Low Report

High/Low for 09/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/05/2007	R153 jBond	7.9550	7.9100	(0.57)	0.00	0.00	0.00
09/05/2007	R157 jBond	7.5950	7.5400	(0.72)	0.00	0.00	0.00
09/05/2007	R186 jBond	7.2950	7.2450	(0.69)	0.00	0.00	0.00
09/05/2007	R196 jBond	8.3650	8.3200	(0.54)	0.00	0.00	0.00
09/05/2007	R201 jBond	7.6500	7.5950	(0.72)	0.00	0.00	0.00
09/05/2007	R203 jBond	7.5300	7.4800	(0.66)	0.00	0.00	0.00
09/05/2007	R204 jBond	7.5200	7.4700	(0.66)	0.00	0.00	0.00
09/05/2007	R206 jBond	7.6450	7.5950	(0.65)	0.00	0.00	0.00
09/05/2007	R207 jBond	7.4500	7.4000	(0.67)	0.00	0.00	0.00
09/05/2007	R209 jBond	7.0050	6.9600	(0.64)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>