



# j-Bonds High/Low Report

High/Low for 09/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/03/2007	R153 jBond	7.9750	7.9750	0.00	0.00	0.00	0.00
09/03/2007	R157 jBond	7.6200	7.6300	0.13	0.00	0.00	0.00
09/03/2007	R186 jBond	7.4050	7.4050	0.00	0.00	0.00	0.00
09/03/2007	R194 jBond	8.9110	8.9130	0.02	0.00	0.00	0.00
09/03/2007	R196 jBond	8.4000	8.3800	(0.24)	0.00	0.00	0.00
09/03/2007	R201 jBond	7.6700	7.6750	0.07	0.00	0.00	0.00
09/03/2007	R203 jBond	7.5400	7.5500	0.13	0.00	0.00	0.00
09/03/2007	R204 jBond	7.5300	7.5450	0.20	0.00	0.00	0.00
09/03/2007	R206 jBond	7.6650	7.6750	0.13	0.00	0.00	0.00
09/03/2007	R207 jBond	7.4500	7.4600	0.13	0.00	0.00	0.00
09/03/2007	R209 jBond	7.0900	7.0900	0.00	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>