



j-Bonds High/Low Report

High/Low for 09/11/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/11/2007	R153 jBond	8.9600	9.0150	0.61	0.00	0.00	0.00
09/11/2007	R157 jBond	8.1800	8.2350	0.67	0.00	0.00	0.00
09/11/2007	R186 jBond	7.9650	8.0150	0.63	0.00	0.00	0.00
09/11/2007	R196 jBond	9.7100	9.7550	0.46	0.00	0.00	0.00
09/11/2007	R201 jBond	8.2800	8.3350	0.66	0.00	0.00	0.00
09/11/2007	R203 jBond	8.1200	8.1700	0.62	0.00	0.00	0.00
09/11/2007	R204 jBond	8.1150	8.1650	0.62	0.00	0.00	0.00
09/11/2007	R206 jBond	8.2950	8.3450	0.60	0.00	0.00	0.00
09/11/2007	R207 jBond	8.0850	8.1400	0.68	0.00	0.00	0.00
09/11/2007	R209 jBond	7.6800	7.7200	0.52	0.00	0.00	0.00
Grand Total:							0.00