



j-Bonds High/Low Report

High/Low for 08/03/2007

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 08/03/2007 | R153 jBond | 8.0200 | 7.9750 | (0.56) | 0.00 | 0.00 | 0.00 |
| 08/03/2007 | R157 jBond | 7.6600 | 7.6200 | (0.52) | 0.00 | 0.00 | 0.00 |
| 08/03/2007 | R186 jBond | 7.4450 | 7.4050 | (0.54) | 0.00 | 0.00 | 0.00 |
| 08/03/2007 | R194 jBond | 8.9250 | 8.9110 | (0.16) | 0.00 | 0.00 | 0.00 |
| 08/03/2007 | R196 jBond | 8.4350 | 8.4000 | (0.41) | 0.00 | 0.00 | 0.00 |
| 08/03/2007 | R201 jBond | 7.7100 | 7.6700 | (0.52) | 0.00 | 0.00 | 0.00 |
| 08/03/2007 | R203 jBond | 7.5800 | 7.5400 | (0.53) | 0.00 | 0.00 | 0.00 |
| 08/03/2007 | R204 jBond | 7.5650 | 7.5300 | (0.46) | 0.00 | 0.00 | 0.00 |
| 08/03/2007 | R206 jBond | 7.7100 | 7.6650 | (0.58) | 0.00 | 0.00 | 0.00 |
| 08/03/2007 | R207 jBond | 7.4850 | 7.4500 | (0.47) | 0.00 | 0.00 | 0.00 |
| 08/03/2007 | R209 jBond | 7.1300 | 7.0900 | (0.56) | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |