



j-Bonds High/Low Report

High/Low for 09/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/10/2007	R153 jBond	8.8400	8.8500	0.11	0.00	0.00	0.00
09/10/2007	R157 jBond	8.1900	8.1950	0.06	0.00	0.00	0.00
09/10/2007	R186 jBond	7.9450	7.9550	0.13	0.00	0.00	0.00
09/10/2007	R196 jBond	9.2850	9.2950	0.11	0.00	0.00	0.00
09/10/2007	R201 jBond	8.2350	8.2400	0.06	0.00	0.00	0.00
09/10/2007	R203 jBond	8.1200	8.1250	0.06	0.00	0.00	0.00
09/10/2007	R204 jBond	8.0950	8.1000	0.06	0.00	0.00	0.00
09/10/2007	R206 jBond	8.2350	8.2500	0.18	0.00	0.00	0.00
09/10/2007	R207 jBond	8.0500	8.0550	0.06	0.00	0.00	0.00
09/10/2007	R209 jBond	7.6150	7.6250	0.13	0.00	0.00	0.00
Grand Total:							0.00