



# j-Bonds High/Low Report

High/Low for 09/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/01/2007	R153 jBond	8.1100	8.1200	0.12	0.00	0.00	0.00
09/01/2007	R157 jBond	7.7050	7.7200	0.19	0.00	0.00	0.00
09/01/2007	R186 jBond	7.2800	7.3050	0.34	0.00	0.00	0.00
09/01/2007	R194 jBond	8.7500	8.7700	0.23	0.00	0.00	0.00
09/01/2007	R201 jBond	7.7050	7.7200	0.19	0.00	0.00	0.00
09/01/2007	R203 jBond	7.5900	7.6050	0.20	0.00	0.00	0.00
09/01/2007	R204 jBond	7.5350	7.5500	0.20	0.00	0.00	0.00
09/01/2007	R206 jBond	7.7300	7.7450	0.19	0.00	0.00	0.00
09/01/2007	R207 jBond	7.4650	7.4800	0.20	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>