



# j-Bonds High/Low Report

High/Low for 09/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/07/2007	R153 jBond	8.9500	8.9200	(0.34)	0.00	0.00	0.00
09/07/2007	R157 jBond	8.3850	8.3500	(0.42)	0.00	0.00	0.00
09/07/2007	R186 jBond	8.1250	8.0800	(0.55)	0.00	0.00	0.00
09/07/2007	R196 jBond	9.3200	9.2900	(0.32)	0.00	0.00	0.00
09/07/2007	R201 jBond	8.4350	8.4000	(0.41)	0.00	0.00	0.00
09/07/2007	R203 jBond	8.3100	8.2750	(0.42)	0.00	0.00	0.00
09/07/2007	R204 jBond	8.3050	8.2700	(0.42)	0.00	0.00	0.00
09/07/2007	R206 jBond	8.4350	8.4000	(0.41)	0.00	0.00	0.00
09/07/2007	R207 jBond	8.2500	8.2150	(0.42)	0.00	0.00	0.00
09/07/2007	R209 jBond	7.8350	7.7900	(0.57)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>