



j-Bonds High/Low Report

High/Low for 11/04/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
11/04/2007	R153 jBond	8.1050	8.0650	(0.49)	0.00	0.00	0.00
11/04/2007	R157 jBond	7.7450	7.7000	(0.58)	0.00	0.00	0.00
11/04/2007	R186 jBond	7.4500	7.4050	(0.60)	0.00	0.00	0.00
11/04/2007	R196 jBond	8.5000	8.4600	(0.47)	0.00	0.00	0.00
11/04/2007	R201 jBond	7.7950	7.7450	(0.64)	0.00	0.00	0.00
11/04/2007	R203 jBond	7.6700	7.6250	(0.59)	0.00	0.00	0.00
11/04/2007	R204 jBond	7.6550	7.6100	(0.59)	0.00	0.00	0.00
11/04/2007	R206 jBond	7.7950	7.7450	(0.64)	0.00	0.00	0.00
11/04/2007	R207 jBond	7.5900	7.5450	(0.59)	0.00	0.00	0.00
11/04/2007	R209 jBond	7.1700	7.1250	(0.63)	0.00	0.00	0.00
Grand Total:							0.00