



j-Bonds High/Low Report

High/Low for 10/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/01/2007	R153 jBond	8.1200	8.1650	0.55	0.00	0.00	0.00
10/01/2007	R157 jBond	7.7200	7.7750	0.71	0.00	0.00	0.00
10/01/2007	R186 jBond	7.3050	7.3600	0.75	0.00	0.00	0.00
10/01/2007	R194 jBond	8.7700	8.8150	0.51	0.00	0.00	0.00
10/01/2007	R196 jBond	0.0000	8.6550	100.00	0.00	0.00	0.00
10/01/2007	R201 jBond	7.7200	7.7750	0.71	0.00	0.00	0.00
10/01/2007	R203 jBond	7.6050	7.6600	0.72	0.00	0.00	0.00
10/01/2007	R204 jBond	7.5500	7.6050	0.73	0.00	0.00	0.00
10/01/2007	R206 jBond	7.7450	7.8000	0.71	0.00	0.00	0.00
10/01/2007	R207 jBond	7.4800	7.5350	0.74	0.00	0.00	0.00
Grand Total:							0.00