



j-Bonds High/Low Report

High/Low for 10/04/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/04/2007	R153 jBond	8.0800	8.1050	0.31	0.00	0.00	0.00
10/04/2007	R157 jBond	7.7250	7.7450	0.26	0.00	0.00	0.00
10/04/2007	R186 jBond	7.4300	7.4500	0.27	0.00	0.00	0.00
10/04/2007	R196 jBond	8.4750	8.5000	0.29	0.00	0.00	0.00
10/04/2007	R201 jBond	7.7750	7.7950	0.26	0.00	0.00	0.00
10/04/2007	R203 jBond	7.6500	7.6700	0.26	0.00	0.00	0.00
10/04/2007	R204 jBond	7.6400	7.6550	0.20	0.00	0.00	0.00
10/04/2007	R206 jBond	7.7750	7.7950	0.26	0.00	0.00	0.00
10/04/2007	R207 jBond	7.5700	7.5900	0.26	0.00	0.00	0.00
10/04/2007	R209 jBond	7.1500	7.1700	0.28	0.00	0.00	0.00
Grand Total:							0.00