



j-Bonds High/Low Report

High/Low for 11/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
11/01/2007	R153 jBond	8.1650	8.1750	0.12	0.00	0.00	0.00
11/01/2007	R157 jBond	7.7750	7.7950	0.26	0.00	0.00	0.00
11/01/2007	R186 jBond	7.3600	7.3850	0.34	0.00	0.00	0.00
11/01/2007	R194 jBond	8.8150	8.8350	0.23	0.00	0.00	0.00
11/01/2007	R196 jBond	8.6550	8.6450	(0.12)	0.00	0.00	0.00
11/01/2007	R201 jBond	7.7750	7.7950	0.26	0.00	0.00	0.00
11/01/2007	R203 jBond	7.6600	7.6800	0.26	0.00	0.00	0.00
11/01/2007	R204 jBond	7.6050	7.6250	0.26	0.00	0.00	0.00
11/01/2007	R206 jBond	7.8000	7.8150	0.19	0.00	0.00	0.00
11/01/2007	R207 jBond	7.5350	7.5500	0.20	0.00	0.00	0.00
Grand Total:							0.00