



# j-Bonds High/Low Report

High/Low for 10/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/07/2007	R153 jBond	8.9200	8.9150	(0.06)	0.00	0.00	0.00
10/07/2007	R157 jBond	8.3500	8.3300	(0.24)	0.00	0.00	0.00
10/07/2007	R186 jBond	8.0800	8.0600	(0.25)	0.00	0.00	0.00
10/07/2007	R196 jBond	9.2900	9.2750	(0.16)	0.00	0.00	0.00
10/07/2007	R201 jBond	8.4000	8.3850	(0.18)	0.00	0.00	0.00
10/07/2007	R203 jBond	8.2750	8.2550	(0.24)	0.00	0.00	0.00
10/07/2007	R204 jBond	8.2700	8.2450	(0.30)	0.00	0.00	0.00
10/07/2007	R206 jBond	8.4000	8.3850	(0.18)	0.00	0.00	0.00
10/07/2007	R207 jBond	8.2150	8.1950	(0.24)	0.00	0.00	0.00
10/07/2007	R209 jBond	7.7900	7.7750	(0.19)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>