



j-Bonds High/Low Report

High/Low for 10/12/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
10/12/2007	R153 jBond	9.3200	9.2450	(0.80)	0.00	0.00	0.00
10/12/2007	R157 jBond	8.3800	8.3550	(0.30)	0.00	0.00	0.00
10/12/2007	R186 jBond	7.9700	7.9700	0.00	0.00	0.00	0.00
10/12/2007	R196 jBond	10.2050	10.1200	(0.83)	0.00	0.00	0.00
10/12/2007	R201 jBond	8.4400	8.4150	(0.30)	0.00	0.00	0.00
10/12/2007	R203 jBond	8.2400	8.2200	(0.24)	0.00	0.00	0.00
10/12/2007	R204 jBond	8.2300	8.2150	(0.18)	0.00	0.00	0.00
10/12/2007	R206 jBond	8.5100	8.4900	(0.24)	0.00	0.00	0.00
10/12/2007	R207 jBond	8.1850	8.1650	(0.24)	0.00	0.00	0.00
10/12/2007	R209 jBond	7.6950	7.6950	0.00	0.00	0.00	0.00
Grand Total:							0.00