



j-Bonds High/Low Report

High/Low for 11/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
11/09/2007	R153 jBond	9.3450	9.3550	0.11	0.00	0.00	0.00
11/09/2007	R157 jBond	8.6850	8.7000	0.17	0.00	0.00	0.00
11/09/2007	R186 jBond	8.3450	8.3600	0.18	0.00	0.00	0.00
11/09/2007	R196 jBond	9.6050	9.6000	(0.05)	0.00	0.00	0.00
11/09/2007	R201 jBond	8.7150	8.7300	0.17	0.00	0.00	0.00
11/09/2007	R203 jBond	8.5850	8.6050	0.23	0.00	0.00	0.00
11/09/2007	R204 jBond	8.5450	8.5600	0.18	0.00	0.00	0.00
11/09/2007	R206 jBond	8.7150	8.7300	0.17	0.00	0.00	0.00
11/09/2007	R207 jBond	8.4850	8.5000	0.18	0.00	0.00	0.00
11/09/2007	R209 jBond	7.9600	7.9700	0.13	0.00	0.00	0.00
Grand Total:							0.00