



j-Bonds High/Low Report

High/Low for 12/12/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/12/2007	R153 jBond	9.2450	9.2800	0.38	0.00	0.00	0.00
12/12/2007	R157 jBond	8.3550	8.3750	0.24	0.00	0.00	0.00
12/12/2007	R186 jBond	7.9700	7.9650	(0.06)	0.00	0.00	0.00
12/12/2007	R196 jBond	10.1200	10.1450	0.25	0.00	0.00	0.00
12/12/2007	R201 jBond	8.4150	8.4300	0.18	0.00	0.00	0.00
12/12/2007	R203 jBond	8.2200	8.2300	0.12	0.00	0.00	0.00
12/12/2007	R204 jBond	8.2150	8.2200	0.06	0.00	0.00	0.00
12/12/2007	R206 jBond	8.4900	8.5100	0.24	0.00	0.00	0.00
12/12/2007	R207 jBond	8.1650	8.1800	0.18	0.00	0.00	0.00
12/12/2007	R209 jBond	7.6350	7.6450	0.13	0.00	0.00	0.00
Grand Total:							0.00