



j-Bonds High/Low Report

High/Low for 12/11/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/11/2007	R153 jBond	9.0150	9.0950	0.89	0.00	0.00	0.00
12/11/2007	R157 jBond	8.2350	8.2750	0.49	0.00	0.00	0.00
12/11/2007	R186 jBond	8.0150	8.0250	0.12	0.00	0.00	0.00
12/11/2007	R196 jBond	9.7550	9.8400	0.87	0.00	0.00	0.00
12/11/2007	R201 jBond	8.3350	8.3750	0.48	0.00	0.00	0.00
12/11/2007	R203 jBond	8.1700	8.1950	0.31	0.00	0.00	0.00
12/11/2007	R204 jBond	8.1650	8.1850	0.24	0.00	0.00	0.00
12/11/2007	R206 jBond	8.3450	8.3950	0.60	0.00	0.00	0.00
12/11/2007	R207 jBond	8.1400	8.1650	0.31	0.00	0.00	0.00
12/11/2007	R209 jBond	7.7200	7.7150	(0.06)	0.00	0.00	0.00
Grand Total:							0.00