



j-Bonds High/Low Report

High/Low for 01/07/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/07/2008	R153 jBond	11.7500	11.8900	1.19	0.00	0.00	0.00
01/07/2008	R157 jBond	10.7150	10.8650	1.40	0.00	0.00	0.00
01/07/2008	R186 jBond	10.4800	10.6350	1.48	0.00	0.00	0.00
01/07/2008	R196 jBond	12.3830	12.4520	0.56	0.00	0.00	0.00
01/07/2008	R201 jBond	10.8100	10.9800	1.57	0.00	0.00	0.00
01/07/2008	R203 jBond	10.7150	10.8750	1.49	0.00	0.00	0.00
01/07/2008	R204 jBond	10.6750	10.8400	1.55	0.00	0.00	0.00
01/07/2008	R206 jBond	10.9150	11.0700	1.42	0.00	0.00	0.00
01/07/2008	R207 jBond	10.6750	10.8300	1.45	0.00	0.00	0.00
01/07/2008	R209 jBond	10.2450	10.4000	1.51	0.00	0.00	0.00
Grand Total:							0.00