



j-Bonds High/Low Report

High/Low for 12/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
12/10/2007	R153 jBond	8.8700	8.8900	0.23	0.00	0.00	0.00
12/10/2007	R157 jBond	8.1800	8.1500	(0.37)	0.00	0.00	0.00
12/10/2007	R186 jBond	7.9100	7.8900	(0.25)	0.00	0.00	0.00
12/10/2007	R196 jBond	9.3150	9.4450	1.40	0.00	0.00	0.00
12/10/2007	R201 jBond	8.2350	8.2000	(0.43)	0.00	0.00	0.00
12/10/2007	R203 jBond	8.1000	8.0750	(0.31)	0.00	0.00	0.00
12/10/2007	R204 jBond	8.0800	8.0500	(0.37)	0.00	0.00	0.00
12/10/2007	R206 jBond	8.2300	8.2000	(0.36)	0.00	0.00	0.00
12/10/2007	R207 jBond	8.0350	8.0100	(0.31)	0.00	0.00	0.00
12/10/2007	R209 jBond	7.5550	7.5500	(0.07)	0.00	0.00	0.00
Grand Total:							0.00