



j-Bonds High/Low Report

High/Low for 01/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/03/2007	R153 jBond	7.9800	8.0250	0.56	0.00	0.00	0.00
01/03/2007	R157 jBond	7.6300	7.6750	0.59	0.00	0.00	0.00
01/03/2007	R186 jBond	7.3900	7.4350	0.61	0.00	0.00	0.00
01/03/2007	R194 jBond	8.5510	8.5450	(0.07)	0.00	0.00	0.00
01/03/2007	R196 jBond	8.3200	8.3450	0.30	0.00	0.00	0.00
01/03/2007	R201 jBond	7.6600	7.7050	0.59	0.00	0.00	0.00
01/03/2007	R203 jBond	7.5300	7.5800	0.66	0.00	0.00	0.00
01/03/2007	R204 jBond	7.5100	7.5650	0.73	0.00	0.00	0.00
01/03/2007	R206 jBond	7.6700	7.7150	0.59	0.00	0.00	0.00
01/03/2007	R207 jBond	7.4450	7.4950	0.67	0.00	0.00	0.00
Grand Total:							0.00