



# j-Bonds High/Low Report

High/Low for 01/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/08/2007	R153 jBond	9.2450	9.3000	0.59	0.00	0.00	0.00
01/08/2007	R157 jBond	8.5650	8.6200	0.64	0.00	0.00	0.00
01/08/2007	R186 jBond	8.2800	8.3250	0.54	0.00	0.00	0.00
01/08/2007	R196 jBond	9.5350	9.5800	0.47	0.00	0.00	0.00
01/08/2007	R201 jBond	8.6100	8.6500	0.46	0.00	0.00	0.00
01/08/2007	R203 jBond	8.4900	8.5400	0.59	0.00	0.00	0.00
01/08/2007	R204 jBond	8.4750	8.5300	0.65	0.00	0.00	0.00
01/08/2007	R206 jBond	8.6100	8.6500	0.46	0.00	0.00	0.00
01/08/2007	R207 jBond	8.4250	8.4750	0.59	0.00	0.00	0.00
01/08/2007	R209 jBond	7.9450	7.9950	0.63	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>