



j-Bonds High/Low Report

High/Low for 01/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/02/2007	R153 jBond	8.1650	8.0550	(1.35)	0.00	0.00	0.00
01/02/2007	R157 jBond	7.8000	7.7050	(1.22)	0.00	0.00	0.00
01/02/2007	R186 jBond	7.5000	7.3950	(1.40)	0.00	0.00	0.00
01/02/2007	R194 jBond	8.7600	8.6800	(0.91)	0.00	0.00	0.00
01/02/2007	R196 jBond	8.5950	8.5850	(0.12)	0.00	0.00	0.00
01/02/2007	R201 jBond	7.8100	7.7050	(1.34)	0.00	0.00	0.00
01/02/2007	R203 jBond	7.7200	7.6100	(1.42)	0.00	0.00	0.00
01/02/2007	R204 jBond	7.6500	7.5650	(1.11)	0.00	0.00	0.00
01/02/2007	R206 jBond	7.8500	7.7430	(1.36)	0.00	0.00	0.00
01/02/2007	R207 jBond	7.6000	7.5050	(1.25)	0.00	0.00	0.00
Grand Total:							0.00