



j-Bonds High/Low Report

High/Low for 02/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/07/2007	R153 jBond	9.0850	8.9200	(1.82)	0.00	0.00	0.00
02/07/2007	R157 jBond	8.4900	8.3300	(1.88)	0.00	0.00	0.00
02/07/2007	R186 jBond	8.2450	8.1100	(1.64)	0.00	0.00	0.00
02/07/2007	R196 jBond	9.4500	9.2900	(1.69)	0.00	0.00	0.00
02/07/2007	R201 jBond	8.5600	8.4100	(1.75)	0.00	0.00	0.00
02/07/2007	R203 jBond	8.4000	8.2500	(1.79)	0.00	0.00	0.00
02/07/2007	R204 jBond	8.3900	8.2500	(1.67)	0.00	0.00	0.00
02/07/2007	R206 jBond	8.5650	8.4050	(1.87)	0.00	0.00	0.00
02/07/2007	R207 jBond	8.3400	8.1900	(1.80)	0.00	0.00	0.00
02/07/2007	R209 jBond	7.9500	7.8100	(1.76)	0.00	0.00	0.00
Grand Total:							0.00