



j-Bonds High/Low Report

High/Low for 02/11/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/11/2007	R153 jBond	8.8750	8.8750	0.00	0.00	0.00	0.00
02/11/2007	R157 jBond	8.1600	8.1450	(0.18)	0.00	0.00	0.00
02/11/2007	R186 jBond	7.9450	7.9250	(0.25)	0.00	0.00	0.00
02/11/2007	R196 jBond	9.6200	9.6150	(0.05)	0.00	0.00	0.00
02/11/2007	R201 jBond	8.2400	8.2250	(0.18)	0.00	0.00	0.00
02/11/2007	R203 jBond	8.0900	8.0800	(0.12)	0.00	0.00	0.00
02/11/2007	R204 jBond	8.0850	8.0750	(0.12)	0.00	0.00	0.00
02/11/2007	R206 jBond	8.2400	8.2300	(0.12)	0.00	0.00	0.00
02/11/2007	R207 jBond	8.0600	8.0450	(0.19)	0.00	0.00	0.00
02/11/2007	R209 jBond	7.5950	7.6300	0.46	0.00	0.00	0.00
Grand Total:							0.00