



# j-Bonds High/Low Report

High/Low for 02/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/02/2007	R153 jBond	8.0550	8.0600	0.06	0.00	0.00	0.00
02/02/2007	R157 jBond	7.7050	7.6900	(0.19)	0.00	0.00	0.00
02/02/2007	R186 jBond	7.3950	7.3750	(0.27)	0.00	0.00	0.00
02/02/2007	R194 jBond	8.6800	8.7200	0.46	0.00	0.00	0.00
02/02/2007	R196 jBond	8.5850	8.5500	(0.41)	0.00	0.00	0.00
02/02/2007	R201 jBond	7.7050	7.6950	(0.13)	0.00	0.00	0.00
02/02/2007	R203 jBond	7.6100	7.5900	(0.26)	0.00	0.00	0.00
02/02/2007	R204 jBond	7.5650	7.5500	(0.20)	0.00	0.00	0.00
02/02/2007	R206 jBond	7.7430	7.7370	(0.08)	0.00	0.00	0.00
02/02/2007	R207 jBond	7.5050	7.4850	(0.27)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>