



j-Bonds High/Low Report

High/Low for 02/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/03/2007	R153 jBond	8.0250	8.0300	0.06	0.00	0.00	0.00
02/03/2007	R157 jBond	7.6750	7.6900	0.20	0.00	0.00	0.00
02/03/2007	R186 jBond	7.4350	7.4600	0.34	0.00	0.00	0.00
02/03/2007	R194 jBond	8.5450	8.8530	3.60	0.00	0.00	0.00
02/03/2007	R196 jBond	8.3450	8.3550	0.12	0.00	0.00	0.00
02/03/2007	R201 jBond	7.7050	7.7400	0.45	0.00	0.00	0.00
02/03/2007	R203 jBond	7.5800	7.5950	0.20	0.00	0.00	0.00
02/03/2007	R204 jBond	7.5650	7.5800	0.20	0.00	0.00	0.00
02/03/2007	R206 jBond	7.7150	7.7350	0.26	0.00	0.00	0.00
02/03/2007	R207 jBond	7.4950	7.5100	0.20	0.00	0.00	0.00
02/03/2007	R209 jBond	0.0000	7.1650	100.00	0.00	0.00	0.00
Grand Total:							0.00