



## j-Bonds High/Low Report

High/Low for 02/04/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/04/2007	R153 jBond	8.1900	8.1650	(0.31)	0.00	0.00	0.00
02/04/2007	R157 jBond	7.8400	7.8050	(0.45)	0.00	0.00	0.00
02/04/2007	R186 jBond	7.5550	7.5050	(0.66)	0.00	0.00	0.00
02/04/2007	R196 jBond	8.5800	8.5550	(0.29)	0.00	0.00	0.00
02/04/2007	R201 jBond	7.8950	7.8550	(0.51)	0.00	0.00	0.00
02/04/2007	R203 jBond	7.7650	7.7300	(0.45)	0.00	0.00	0.00
02/04/2007	R204 jBond	7.7550	7.7200	(0.45)	0.00	0.00	0.00
02/04/2007	R206 jBond	7.9000	7.8550	(0.57)	0.00	0.00	0.00
02/04/2007	R207 jBond	7.6800	7.6450	(0.46)	0.00	0.00	0.00
02/04/2007	R209 jBond	7.2650	7.2150	(0.69)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>