



j-Bonds High/Low Report

High/Low for 02/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/08/2007	R153 jBond	9.3000	9.2650	(0.38)	0.00	0.00	0.00
02/08/2007	R157 jBond	8.6200	8.5950	(0.29)	0.00	0.00	0.00
02/08/2007	R186 jBond	8.3250	8.3000	(0.30)	0.00	0.00	0.00
02/08/2007	R196 jBond	9.5800	9.5500	(0.31)	0.00	0.00	0.00
02/08/2007	R201 jBond	8.6500	8.6150	(0.40)	0.00	0.00	0.00
02/08/2007	R203 jBond	8.5400	8.5050	(0.41)	0.00	0.00	0.00
02/08/2007	R204 jBond	8.5300	8.4950	(0.41)	0.00	0.00	0.00
02/08/2007	R206 jBond	8.6500	8.6200	(0.35)	0.00	0.00	0.00
02/08/2007	R207 jBond	8.4750	8.4450	(0.35)	0.00	0.00	0.00
02/08/2007	R209 jBond	7.9950	7.9700	(0.31)	0.00	0.00	0.00
Grand Total:							0.00