



# j-Bonds High/Low Report

High/Low for 01/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/10/2007	R153 jBond	8.9500	8.9250	(0.28)	0.00	0.00	0.00
01/10/2007	R157 jBond	8.2600	8.2650	0.06	0.00	0.00	0.00
01/10/2007	R186 jBond	7.9850	7.9900	0.06	0.00	0.00	0.00
01/10/2007	R196 jBond	9.2800	9.3250	0.48	0.00	0.00	0.00
01/10/2007	R201 jBond	8.3000	8.3050	0.06	0.00	0.00	0.00
01/10/2007	R203 jBond	8.1900	8.1950	0.06	0.00	0.00	0.00
01/10/2007	R204 jBond	8.1600	8.1650	0.06	0.00	0.00	0.00
01/10/2007	R206 jBond	8.3000	8.3050	0.06	0.00	0.00	0.00
01/10/2007	R207 jBond	8.1000	8.1050	0.06	0.00	0.00	0.00
01/10/2007	R209 jBond	7.6350	7.6500	0.20	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>