



j-Bonds High/Low Report

High/Low for 02/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/10/2007	R153 jBond	8.9250	8.9350	0.11	0.00	0.00	0.00
02/10/2007	R157 jBond	8.2650	8.2850	0.24	0.00	0.00	0.00
02/10/2007	R186 jBond	7.9900	8.0350	0.56	0.00	0.00	0.00
02/10/2007	R196 jBond	9.3250	9.3400	0.16	0.00	0.00	0.00
02/10/2007	R201 jBond	8.3050	8.3250	0.24	0.00	0.00	0.00
02/10/2007	R203 jBond	8.1950	8.2150	0.24	0.00	0.00	0.00
02/10/2007	R204 jBond	8.1650	8.1900	0.31	0.00	0.00	0.00
02/10/2007	R206 jBond	8.3050	8.3300	0.30	0.00	0.00	0.00
02/10/2007	R207 jBond	8.1050	8.1350	0.37	0.00	0.00	0.00
02/10/2007	R209 jBond	7.6500	7.7000	0.65	0.00	0.00	0.00
Grand Total:							0.00