



j-Bonds High/Low Report

High/Low for 02/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
02/05/2007	R153 jBond	8.0400	8.0500	0.12	0.00	0.00	0.00
02/05/2007	R157 jBond	7.6700	7.6800	0.13	0.00	0.00	0.00
02/05/2007	R186 jBond	7.3650	7.3700	0.07	0.00	0.00	0.00
02/05/2007	R196 jBond	8.4250	8.4350	0.12	0.00	0.00	0.00
02/05/2007	R201 jBond	7.7200	7.7300	0.13	0.00	0.00	0.00
02/05/2007	R203 jBond	7.6050	7.6150	0.13	0.00	0.00	0.00
02/05/2007	R204 jBond	7.5900	7.6000	0.13	0.00	0.00	0.00
02/05/2007	R206 jBond	7.7200	7.7300	0.13	0.00	0.00	0.00
02/05/2007	R207 jBond	7.5250	7.5350	0.13	0.00	0.00	0.00
02/05/2007	R209 jBond	7.0750	7.0750	0.00	0.00	0.00	0.00
Grand Total:							0.00