



# j-Bonds High/Low Report

High/Low for 01/11/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/11/2007	R153 jBond	8.7700	8.8750	1.20	0.00	0.00	0.00
01/11/2007	R157 jBond	8.0450	8.1600	1.43	0.00	0.00	0.00
01/11/2007	R186 jBond	7.8050	7.9450	1.79	0.00	0.00	0.00
01/11/2007	R196 jBond	9.5700	9.6200	0.52	0.00	0.00	0.00
01/11/2007	R201 jBond	8.1250	8.2400	1.42	0.00	0.00	0.00
01/11/2007	R203 jBond	7.9750	8.0900	1.44	0.00	0.00	0.00
01/11/2007	R204 jBond	7.9700	8.0850	1.44	0.00	0.00	0.00
01/11/2007	R206 jBond	8.1250	8.2400	1.42	0.00	0.00	0.00
01/11/2007	R207 jBond	7.9400	8.0600	1.51	0.00	0.00	0.00
01/11/2007	R209 jBond	7.5150	7.5950	1.06	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>