



# j-Bonds High/Low Report

High/Low for 01/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/06/2007	R153 jBond	8.4100	8.5250	1.37	0.00	0.00	0.00
01/06/2007	R157 jBond	7.9900	8.0550	0.81	0.00	0.00	0.00
01/06/2007	R186 jBond	7.7000	7.7800	1.04	0.00	0.00	0.00
01/06/2007	R196 jBond	8.8200	8.9850	1.87	0.00	0.00	0.00
01/06/2007	R201 jBond	8.0550	8.1200	0.81	0.00	0.00	0.00
01/06/2007	R203 jBond	7.9200	7.9800	0.76	0.00	0.00	0.00
01/06/2007	R204 jBond	7.9150	7.9750	0.76	0.00	0.00	0.00
01/06/2007	R206 jBond	8.0450	8.1150	0.87	0.00	0.00	0.00
01/06/2007	R207 jBond	7.8600	7.9250	0.83	0.00	0.00	0.00
01/06/2007	R209 jBond	7.4100	7.4900	1.08	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>