



j-Bonds High/Low Report

High/Low for 03/12/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/12/2007	R153 jBond	9.4900	9.5400	0.53	0.00	0.00	0.00
03/12/2007	R157 jBond	8.5100	8.5300	0.24	0.00	0.00	0.00
03/12/2007	R186 jBond	8.0900	8.0900	0.00	0.00	0.00	0.00
03/12/2007	R196 jBond	10.3100	10.3550	0.44	0.00	0.00	0.00
03/12/2007	R201 jBond	8.5800	8.6000	0.23	0.00	0.00	0.00
03/12/2007	R203 jBond	8.3850	8.3900	0.06	0.00	0.00	0.00
03/12/2007	R204 jBond	8.3750	8.3700	(0.06)	0.00	0.00	0.00
03/12/2007	R206 jBond	8.6700	8.6850	0.17	0.00	0.00	0.00
03/12/2007	R207 jBond	8.3400	8.3450	0.06	0.00	0.00	0.00
03/12/2007	R209 jBond	7.7650	7.7650	0.00	0.00	0.00	0.00
Grand Total:							0.00