



j-Bonds High/Low Report

High/Low for 03/04/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/04/2007	R153 jBond	8.1650	8.0950	(0.86)	0.00	0.00	0.00
03/04/2007	R157 jBond	7.8050	7.7350	(0.90)	0.00	0.00	0.00
03/04/2007	R186 jBond	7.5050	7.4350	(0.93)	0.00	0.00	0.00
03/04/2007	R196 jBond	8.5550	8.4750	(0.94)	0.00	0.00	0.00
03/04/2007	R201 jBond	7.8550	7.7800	(0.95)	0.00	0.00	0.00
03/04/2007	R203 jBond	7.7300	7.6600	(0.91)	0.00	0.00	0.00
03/04/2007	R204 jBond	7.7200	7.6450	(0.97)	0.00	0.00	0.00
03/04/2007	R206 jBond	7.8550	7.7800	(0.95)	0.00	0.00	0.00
03/04/2007	R207 jBond	7.6450	7.5750	(0.92)	0.00	0.00	0.00
03/04/2007	R209 jBond	7.2150	7.1500	(0.90)	0.00	0.00	0.00
Grand Total:							0.00