



# j-Bonds High/Low Report

High/Low for 03/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/05/2007	R153 jBond	8.0500	7.9850	(0.81)	0.00	0.00	0.00
03/05/2007	R157 jBond	7.6800	7.6150	(0.85)	0.00	0.00	0.00
03/05/2007	R186 jBond	7.3700	7.3000	(0.95)	0.00	0.00	0.00
03/05/2007	R196 jBond	8.4350	8.3750	(0.71)	0.00	0.00	0.00
03/05/2007	R201 jBond	7.7300	7.6700	(0.78)	0.00	0.00	0.00
03/05/2007	R203 jBond	7.6150	7.5550	(0.79)	0.00	0.00	0.00
03/05/2007	R204 jBond	7.6000	7.5450	(0.72)	0.00	0.00	0.00
03/05/2007	R206 jBond	7.7300	7.6700	(0.78)	0.00	0.00	0.00
03/05/2007	R207 jBond	7.5350	7.4750	(0.80)	0.00	0.00	0.00
03/05/2007	R209 jBond	7.0750	6.9900	(1.20)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>