



j-Bonds High/Low Report

High/Low for 03/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/07/2007	R153 jBond	8.9200	8.9250	0.06	0.00	0.00	0.00
03/07/2007	R157 jBond	8.3300	8.3400	0.12	0.00	0.00	0.00
03/07/2007	R186 jBond	8.1100	8.1250	0.18	0.00	0.00	0.00
03/07/2007	R196 jBond	9.2900	9.3050	0.16	0.00	0.00	0.00
03/07/2007	R201 jBond	8.4100	8.4250	0.18	0.00	0.00	0.00
03/07/2007	R203 jBond	8.2500	8.2600	0.12	0.00	0.00	0.00
03/07/2007	R204 jBond	8.2500	8.2600	0.12	0.00	0.00	0.00
03/07/2007	R206 jBond	8.4050	8.4200	0.18	0.00	0.00	0.00
03/07/2007	R207 jBond	8.1900	8.2000	0.12	0.00	0.00	0.00
03/07/2007	R209 jBond	7.8100	7.8400	0.38	0.00	0.00	0.00
Grand Total:							0.00