



# j-Bonds High/Low Report

High/Low for 03/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/09/2007	R153 jBond	9.3100	9.3450	0.38	0.00	0.00	0.00
03/09/2007	R157 jBond	8.6100	8.6550	0.52	0.00	0.00	0.00
03/09/2007	R186 jBond	8.2750	8.3100	0.42	0.00	0.00	0.00
03/09/2007	R196 jBond	9.5700	9.6100	0.42	0.00	0.00	0.00
03/09/2007	R201 jBond	8.6350	8.6900	0.64	0.00	0.00	0.00
03/09/2007	R203 jBond	8.4750	8.5250	0.59	0.00	0.00	0.00
03/09/2007	R204 jBond	8.4300	8.4750	0.53	0.00	0.00	0.00
03/09/2007	R206 jBond	8.6350	8.6900	0.64	0.00	0.00	0.00
03/09/2007	R207 jBond	8.3800	8.4250	0.54	0.00	0.00	0.00
03/09/2007	R209 jBond	7.9000	7.9350	0.44	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>