



j-Bonds High/Low Report

High/Low for 03/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/01/2007	R153 jBond	8.0700	7.9500	(1.49)	0.00	0.00	0.00
03/01/2007	R157 jBond	7.7600	7.5950	(2.13)	0.00	0.00	0.00
03/01/2007	R186 jBond	7.3400	7.1700	(2.32)	0.00	0.00	0.00
03/01/2007	R194 jBond	8.6800	8.5700	(1.27)	0.00	0.00	0.00
03/01/2007	R201 jBond	7.7600	7.5950	(2.13)	0.00	0.00	0.00
03/01/2007	R203 jBond	7.6450	7.4800	(2.16)	0.00	0.00	0.00
03/01/2007	R204 jBond	7.6000	7.4300	(2.24)	0.00	0.00	0.00
03/01/2007	R206 jBond	7.7850	7.6200	(2.12)	0.00	0.00	0.00
03/01/2007	R207 jBond	7.5350	7.3550	(2.39)	0.00	0.00	0.00
Grand Total:							0.00