



j-Bonds High/Low Report

High/Low for 03/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/10/2007	R153 jBond	8.9350	8.8850	(0.56)	0.00	0.00	0.00
03/10/2007	R157 jBond	8.2850	8.2400	(0.54)	0.00	0.00	0.00
03/10/2007	R186 jBond	8.0350	7.9900	(0.56)	0.00	0.00	0.00
03/10/2007	R196 jBond	9.3400	9.2900	(0.54)	0.00	0.00	0.00
03/10/2007	R201 jBond	8.3250	8.2800	(0.54)	0.00	0.00	0.00
03/10/2007	R203 jBond	8.2150	8.1700	(0.55)	0.00	0.00	0.00
03/10/2007	R204 jBond	8.1900	8.1450	(0.55)	0.00	0.00	0.00
03/10/2007	R206 jBond	8.3300	8.2850	(0.54)	0.00	0.00	0.00
03/10/2007	R207 jBond	8.1350	8.0950	(0.49)	0.00	0.00	0.00
03/10/2007	R209 jBond	7.7000	7.6550	(0.58)	0.00	0.00	0.00
Grand Total:							0.00