



j-Bonds High/Low Report

High/Low for 03/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/08/2007	R153 jBond	9.2650	9.3400	0.81	0.00	0.00	0.00
03/08/2007	R157 jBond	8.5950	8.6400	0.52	0.00	0.00	0.00
03/08/2007	R186 jBond	8.3000	8.3450	0.54	0.00	0.00	0.00
03/08/2007	R196 jBond	9.5500	9.6100	0.63	0.00	0.00	0.00
03/08/2007	R201 jBond	8.6150	8.6700	0.64	0.00	0.00	0.00
03/08/2007	R203 jBond	8.5050	8.5500	0.53	0.00	0.00	0.00
03/08/2007	R204 jBond	8.4950	8.5400	0.53	0.00	0.00	0.00
03/08/2007	R206 jBond	8.6200	8.6700	0.58	0.00	0.00	0.00
03/08/2007	R207 jBond	8.4450	8.4900	0.53	0.00	0.00	0.00
03/08/2007	R209 jBond	7.9700	8.0150	0.56	0.00	0.00	0.00
Grand Total:							0.00