



j-Bonds High/Low Report

High/Low for 04/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
04/01/2007	R153 jBond	7.9500	8.0800	1.64	0.00	0.00	0.00
04/01/2007	R157 jBond	7.5950	7.6900	1.25	0.00	0.00	0.00
04/01/2007	R186 jBond	7.1700	7.2650	1.32	0.00	0.00	0.00
04/01/2007	R194 jBond	8.5700	8.7050	1.58	0.00	0.00	0.00
04/01/2007	R201 jBond	7.5950	7.6900	1.25	0.00	0.00	0.00
04/01/2007	R203 jBond	7.4800	7.5750	1.27	0.00	0.00	0.00
04/01/2007	R204 jBond	7.4300	7.5250	1.28	0.00	0.00	0.00
04/01/2007	R206 jBond	7.6200	7.7150	1.25	0.00	0.00	0.00
04/01/2007	R207 jBond	7.3550	7.4500	1.29	0.00	0.00	0.00
Grand Total:							0.00