



# j-Bonds High/Low Report

High/Low for 04/04/2007

| Deal Date           | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 04/04/2007          | R153 jBond       | 8.0950                 | 8.0950                | 0.00              | 0.00           | 0.00          | 0.00          |
| 04/04/2007          | R157 jBond       | 7.7350                 | 7.7400                | 0.06              | 0.00           | 0.00          | 0.00          |
| 04/04/2007          | R186 jBond       | 7.4350                 | 7.4400                | 0.07              | 0.00           | 0.00          | 0.00          |
| 04/04/2007          | R196 jBond       | 8.4750                 | 8.4800                | 0.06              | 0.00           | 0.00          | 0.00          |
| 04/04/2007          | R201 jBond       | 7.7800                 | 7.7850                | 0.06              | 0.00           | 0.00          | 0.00          |
| 04/04/2007          | R203 jBond       | 7.6600                 | 7.6650                | 0.07              | 0.00           | 0.00          | 0.00          |
| 04/04/2007          | R204 jBond       | 7.6450                 | 7.6500                | 0.07              | 0.00           | 0.00          | 0.00          |
| 04/04/2007          | R206 jBond       | 7.7800                 | 7.7850                | 0.06              | 0.00           | 0.00          | 0.00          |
| 04/04/2007          | R207 jBond       | 7.5750                 | 7.5800                | 0.07              | 0.00           | 0.00          | 0.00          |
| 04/04/2007          | R209 jBond       | 7.1500                 | 7.1550                | 0.07              | 0.00           | 0.00          | 0.00          |
| <b>Grand Total:</b> |                  |                        |                       |                   |                |               | <b>0.00</b>   |