



j-Bonds High/Low Report

High/Low for 04/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
04/05/2007	R153 jBond	7.9850	7.9450	(0.50)	0.00	0.00	0.00
04/05/2007	R157 jBond	7.6150	7.5750	(0.53)	0.00	0.00	0.00
04/05/2007	R186 jBond	7.3000	7.2650	(0.48)	0.00	0.00	0.00
04/05/2007	R196 jBond	8.3750	8.3550	(0.24)	0.00	0.00	0.00
04/05/2007	R201 jBond	7.6700	7.6300	(0.52)	0.00	0.00	0.00
04/05/2007	R203 jBond	7.5550	7.5150	(0.53)	0.00	0.00	0.00
04/05/2007	R204 jBond	7.5450	7.5050	(0.53)	0.00	0.00	0.00
04/05/2007	R206 jBond	7.6700	7.6300	(0.52)	0.00	0.00	0.00
04/05/2007	R207 jBond	7.4750	7.4350	(0.54)	0.00	0.00	0.00
04/05/2007	R209 jBond	6.9900	6.9650	(0.36)	0.00	0.00	0.00
Grand Total:							0.00