



j-Bonds High/Low Report

High/Low for 04/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
04/06/2007	R153 jBond	8.5250	8.5900	0.76	0.00	0.00	0.00
04/06/2007	R157 jBond	8.0550	8.0700	0.19	0.00	0.00	0.00
04/06/2007	R186 jBond	7.7800	7.7900	0.13	0.00	0.00	0.00
04/06/2007	R196 jBond	8.9850	9.0450	0.67	0.00	0.00	0.00
04/06/2007	R201 jBond	8.1200	8.1400	0.25	0.00	0.00	0.00
04/06/2007	R203 jBond	7.9800	7.9800	0.00	0.00	0.00	0.00
04/06/2007	R204 jBond	7.9750	7.9800	0.06	0.00	0.00	0.00
04/06/2007	R206 jBond	8.1150	8.1350	0.25	0.00	0.00	0.00
04/06/2007	R207 jBond	7.9250	7.9400	0.19	0.00	0.00	0.00
04/06/2007	R209 jBond	7.4900	7.5000	0.13	0.00	0.00	0.00
Grand Total:							0.00