



j-Bonds High/Low Report

High/Low for 04/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
04/07/2007	R153 jBond	8.9250	8.8900	(0.39)	0.00	0.00	0.00
04/07/2007	R157 jBond	8.3400	8.3300	(0.12)	0.00	0.00	0.00
04/07/2007	R186 jBond	8.1250	8.1200	(0.06)	0.00	0.00	0.00
04/07/2007	R196 jBond	9.3050	9.2750	(0.32)	0.00	0.00	0.00
04/07/2007	R201 jBond	8.4250	8.4100	(0.18)	0.00	0.00	0.00
04/07/2007	R203 jBond	8.2600	8.2550	(0.06)	0.00	0.00	0.00
04/07/2007	R204 jBond	8.2600	8.2550	(0.06)	0.00	0.00	0.00
04/07/2007	R206 jBond	8.4200	8.4100	(0.12)	0.00	0.00	0.00
04/07/2007	R207 jBond	8.2000	8.1950	(0.06)	0.00	0.00	0.00
04/07/2007	R209 jBond	7.8400	7.8300	(0.13)	0.00	0.00	0.00
Grand Total:							0.00