



j-Bonds High/Low Report

High/Low for 04/09/2007

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 04/09/2007 | R153 jBond | 9.3450 | 9.3600 | 0.16 | 0.00 | 0.00 | 0.00 |
| 04/09/2007 | R157 jBond | 8.6550 | 8.6600 | 0.06 | 0.00 | 0.00 | 0.00 |
| 04/09/2007 | R186 jBond | 8.3100 | 8.3200 | 0.12 | 0.00 | 0.00 | 0.00 |
| 04/09/2007 | R196 jBond | 9.6100 | 9.6200 | 0.10 | 0.00 | 0.00 | 0.00 |
| 04/09/2007 | R201 jBond | 8.6900 | 8.7000 | 0.12 | 0.00 | 0.00 | 0.00 |
| 04/09/2007 | R203 jBond | 8.5250 | 8.5300 | 0.06 | 0.00 | 0.00 | 0.00 |
| 04/09/2007 | R204 jBond | 8.4750 | 8.4900 | 0.18 | 0.00 | 0.00 | 0.00 |
| 04/09/2007 | R206 jBond | 8.6900 | 8.7000 | 0.12 | 0.00 | 0.00 | 0.00 |
| 04/09/2007 | R207 jBond | 8.4250 | 8.4300 | 0.06 | 0.00 | 0.00 | 0.00 |
| 04/09/2007 | R209 jBond | 7.9350 | 7.9400 | 0.06 | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |