



j-Bonds High/Low Report

High/Low for 04/12/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
04/12/2007	R153 jBond	9.5400	9.5050	(0.37)	0.00	0.00	0.00
04/12/2007	R157 jBond	8.5300	8.5000	(0.35)	0.00	0.00	0.00
04/12/2007	R186 jBond	8.0900	8.0250	(0.80)	0.00	0.00	0.00
04/12/2007	R196 jBond	10.3550	10.3200	(0.34)	0.00	0.00	0.00
04/12/2007	R201 jBond	8.6000	8.5700	(0.35)	0.00	0.00	0.00
04/12/2007	R203 jBond	8.3900	8.3500	(0.48)	0.00	0.00	0.00
04/12/2007	R204 jBond	8.3700	8.3300	(0.48)	0.00	0.00	0.00
04/12/2007	R206 jBond	8.6850	8.6550	(0.35)	0.00	0.00	0.00
04/12/2007	R207 jBond	8.3450	8.2900	(0.66)	0.00	0.00	0.00
04/12/2007	R209 jBond	7.7650	7.6800	(1.09)	0.00	0.00	0.00
Grand Total:							0.00