



j-Bonds High/Low Report

High/Low for 06/10/2009

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 06/10/2009 | CGR5 jBond | 15.6790 | 15.6790 | 0.00 | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R153 jBond | 7.2430 | 7.2350 | (0.11) | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R155 jBond | 7.5000 | 7.4550 | (0.60) | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R157 jBond | 8.3200 | 8.2800 | (0.48) | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R186 jBond | 8.9100 | 8.8600 | (0.56) | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R201 jBond | 8.3950 | 8.3400 | (0.66) | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R203 jBond | 8.8400 | 8.7900 | (0.57) | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R204 jBond | 8.8350 | 8.7950 | (0.45) | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R206 jBond | 8.4450 | 8.3900 | (0.65) | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R207 jBond | 9.0000 | 8.9550 | (0.50) | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R208 jBond | 9.0000 | 8.9550 | (0.50) | 0.00 | 0.00 | 0.00 |
| 06/10/2009 | R209 jBond | 8.4500 | 8.4000 | (0.59) | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |