



j-Bonds High/Low Report

High/Low for 02/10/2009

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 02/10/2009 | CGR5 jBond | 15.6790 | 15.6790 | 0.00 | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R153 jBond | 7.2380 | 7.2360 | (0.03) | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R155 jBond | 7.4900 | 7.4800 | (0.13) | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R157 jBond | 8.2800 | 8.2800 | 0.00 | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R186 jBond | 8.8600 | 8.8600 | 0.00 | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R201 jBond | 8.3450 | 8.3400 | (0.06) | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R203 jBond | 8.7850 | 8.7850 | 0.00 | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R204 jBond | 8.7900 | 8.7900 | 0.00 | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R206 jBond | 8.3950 | 8.3950 | 0.00 | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R207 jBond | 8.9550 | 8.9550 | 0.00 | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R208 jBond | 8.9500 | 8.9500 | 0.00 | 0.00 | 0.00 | 0.00 |
| 02/10/2009 | R209 jBond | 8.4000 | 8.4000 | 0.00 | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |