



# j-Bonds High/Low Report

High/Low for 05/05/2009

| Deal Date           | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 05/05/2009          | CGR4 jBond       | 14.9960                | 15.0330               | 0.25              | 0.00           | 0.00          | 0.00          |
| 05/05/2009          | R153 jBond       | 6.3200                 | 6.3350                | 0.24              | 0.00           | 0.00          | 0.00          |
| 05/05/2009          | R157 jBond       | 8.1300                 | 8.1800                | 0.62              | 0.00           | 0.00          | 0.00          |
| 05/05/2009          | R186 jBond       | 8.6800                 | 8.7300                | 0.58              | 0.00           | 0.00          | 0.00          |
| 05/05/2009          | R201 jBond       | 8.2050                 | 8.2400                | 0.43              | 0.00           | 0.00          | 0.00          |
| 05/05/2009          | R203 jBond       | 8.5000                 | 8.5300                | 0.35              | 0.00           | 0.00          | 0.00          |
| 05/05/2009          | R204 jBond       | 8.4950                 | 8.5200                | 0.29              | 0.00           | 0.00          | 0.00          |
| 05/05/2009          | R206 jBond       | 8.1950                 | 8.2300                | 0.43              | 0.00           | 0.00          | 0.00          |
| 05/05/2009          | R207 jBond       | 8.6800                 | 8.7250                | 0.52              | 0.00           | 0.00          | 0.00          |
| 05/05/2009          | R208 jBond       | 8.8360                 | 8.8980                | 0.70              | 0.00           | 0.00          | 0.00          |
| 05/05/2009          | R209 jBond       | 8.2900                 | 8.3250                | 0.42              | 0.00           | 0.00          | 0.00          |
| <b>Grand Total:</b> |                  |                        |                       |                   |                |               | <b>0.00</b>   |