



# j-Bonds High/Low Report

High/Low for 06/07/2009

| Deal Date           | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 06/07/2009          | CGR4 jBond       | 14.6250                | 14.6250               | 0.00              | 0.00           | 0.00          | 0.00          |
| 06/07/2009          | R153 jBond       | 7.3900                 | 7.3650                | (0.34)            | 0.00           | 0.00          | 0.00          |
| 06/07/2009          | R157 jBond       | 8.7600                 | 8.7400                | (0.23)            | 0.00           | 0.00          | 0.00          |
| 06/07/2009          | R186 jBond       | 9.2600                 | 9.2350                | (0.27)            | 0.00           | 0.00          | 0.00          |
| 06/07/2009          | R201 jBond       | 8.8800                 | 8.8650                | (0.17)            | 0.00           | 0.00          | 0.00          |
| 06/07/2009          | R203 jBond       | 9.2850                 | 9.2700                | (0.16)            | 0.00           | 0.00          | 0.00          |
| 06/07/2009          | R204 jBond       | 9.3150                 | 9.3000                | (0.16)            | 0.00           | 0.00          | 0.00          |
| 06/07/2009          | R206 jBond       | 8.9000                 | 8.8800                | (0.22)            | 0.00           | 0.00          | 0.00          |
| 06/07/2009          | R207 jBond       | 9.4100                 | 9.3950                | (0.16)            | 0.00           | 0.00          | 0.00          |
| 06/07/2009          | R208 jBond       | 9.4730                 | 9.4580                | (0.16)            | 0.00           | 0.00          | 0.00          |
| 06/07/2009          | R209 jBond       | 8.9400                 | 8.9100                | (0.34)            | 0.00           | 0.00          | 0.00          |
| <b>Grand Total:</b> |                  |                        |                       |                   |                |               | <b>0.00</b>   |