

j-Bonds High/Low Report

High/Low for 24/07/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/07/2008	R153 jBond	10.7850	10.6400	(1.34)	0.00	0.00	0.00
24/07/2008	R157 jBond	9.8850	9.6900	(1.97)	0.00	0.00	0.00
24/07/2008	R186 jBond	9.6300	9.4200	(2.18)	0.00	0.00	0.00
24/07/2008	R196 jBond	12.1770	12.1010	(0.62)	0.00	0.00	0.00
24/07/2008	R201 jBond	10.0000	9.8000	(2.00)	0.00	0.00	0.00
24/07/2008	R203 jBond	9.8750	9.6550	(2.23)	0.00	0.00	0.00
24/07/2008	R204 jBond	9.8600	9.6450	(2.18)	0.00	0.00	0.00
24/07/2008	R206 jBond	10.0650	9.8650	(1.99)	0.00	0.00	0.00
24/07/2008	R207 jBond	9.8600	9.6400	(2.23)	0.00	0.00	0.00
24/07/2008	R209 jBond	9.3800	9.1650	(2.29)	0.00	0.00	0.00
Grand Total:							0.00