

j-Bonds High/Low Report

High/Low for 22/07/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
22/07/2008	R153 jBond	10.8700	10.8300	(0.37)	0.00	0.00	0.00
22/07/2008	R157 jBond	9.9150	9.9000	(0.15)	0.00	0.00	0.00
22/07/2008	R186 jBond	9.6650	9.6500	(0.16)	0.00	0.00	0.00
22/07/2008	R196 jBond	12.1940	12.2090	0.12	0.00	0.00	0.00
22/07/2008	R201 jBond	10.0450	10.0250	(0.20)	0.00	0.00	0.00
22/07/2008	R203 jBond	9.9100	9.8900	(0.20)	0.00	0.00	0.00
22/07/2008	R204 jBond	9.8950	9.8750	(0.20)	0.00	0.00	0.00
22/07/2008	R206 jBond	10.1150	10.0800	(0.35)	0.00	0.00	0.00
22/07/2008	R207 jBond	9.8900	9.8750	(0.15)	0.00	0.00	0.00
22/07/2008	R209 jBond	9.4050	9.3900	(0.16)	0.00	0.00	0.00
Grand Total:							0.00