

j-Bonds High/Low Report

High/Low for 29/07/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
29/07/2008	R153 jBond	10.5500	10.5300	(0.19)	0.00	0.00	0.00
29/07/2008	R157 jBond	9.5300	9.4800	(0.52)	0.00	0.00	0.00
29/07/2008	R186 jBond	9.2500	9.2050	(0.49)	0.00	0.00	0.00
29/07/2008	R196 jBond	11.9920	11.9980	0.05	0.00	0.00	0.00
29/07/2008	R201 jBond	9.6400	9.5750	(0.67)	0.00	0.00	0.00
29/07/2008	R203 jBond	9.4950	9.4450	(0.53)	0.00	0.00	0.00
29/07/2008	R204 jBond	9.4800	9.4350	(0.47)	0.00	0.00	0.00
29/07/2008	R206 jBond	9.6950	9.6100	(0.88)	0.00	0.00	0.00
29/07/2008	R207 jBond	9.4750	9.4200	(0.58)	0.00	0.00	0.00
29/07/2008	R209 jBond	8.9900	8.9300	(0.67)	0.00	0.00	0.00
Grand Total:							0.00