

## j-Bonds High/Low Report

High/Low for 30/07/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
30/07/2008	R153 jBond	10.5300	10.6100	0.76	0.00	0.00	0.00
30/07/2008	R157 jBond	9.4800	9.4400	(0.42)	0.00	0.00	0.00
30/07/2008	R186 jBond	9.2050	9.1450	(0.65)	0.00	0.00	0.00
30/07/2008	R196 jBond	11.9980	12.0060	0.07	0.00	0.00	0.00
30/07/2008	R201 jBond	9.5750	9.5350	(0.42)	0.00	0.00	0.00
30/07/2008	R203 jBond	9.4450	9.4000	(0.48)	0.00	0.00	0.00
30/07/2008	R204 jBond	9.4350	9.3900	(0.48)	0.00	0.00	0.00
30/07/2008	R206 jBond	9.6100	9.5700	(0.42)	0.00	0.00	0.00
30/07/2008	R207 jBond	9.4200	9.3450	(0.80)	0.00	0.00	0.00
30/07/2008	R209 jBond	8.9300	8.8600	(0.78)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>