



j-Bonds High/Low Report

High/Low for 31/07/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
31/07/2008	R153 jBond	10.6100	10.2000	(3.86)	0.00	0.00	0.00
31/07/2008	R157 jBond	9.4400	9.2200	(2.33)	0.00	0.00	0.00
31/07/2008	R186 jBond	9.1450	8.9550	(2.08)	0.00	0.00	0.00
31/07/2008	R196 jBond	12.0060	11.9260	(0.67)	0.00	0.00	0.00
31/07/2008	R201 jBond	9.5350	9.3050	(2.41)	0.00	0.00	0.00
31/07/2008	R203 jBond	9.4000	9.1850	(2.29)	0.00	0.00	0.00
31/07/2008	R204 jBond	9.3900	9.1700	(2.34)	0.00	0.00	0.00
31/07/2008	R206 jBond	9.5700	9.3200	(2.61)	0.00	0.00	0.00
31/07/2008	R207 jBond	9.3450	9.1350	(2.25)	0.00	0.00	0.00
31/07/2008	R209 jBond	8.8600	8.6650	(2.20)	0.00	0.00	0.00
Grand Total:							0.00