



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/01/2010	Spot Bond	77.3357	79.9906	3.43	0.00	0.00	0
07/01/2010	Spot Bond	106.9796	108.1998	1.14	0.00	0.00	0
07/01/2010	Spot Bond	112.8194	112.7634	(0.05)	0.00	0.00	0
07/01/2010	Spot Bond	126.5379	126.2902	(0.20)	0.00	0.00	0
07/01/2010	Spot Bond	112.1075	111.4895	(0.55)	0.00	0.00	0
07/01/2010	Spot Bond	101.2085	101.0134	(0.19)	0.00	0.00	0
07/01/2010	Spot Bond	97.7563	97.4919	(0.27)	0.00	0.00	0
07/01/2010	Spot Bond	93.5311	93.2389	(0.31)	0.00	0.00	0
07/01/2010	Spot Bond	96.1892	96.0326	(0.16)	0.00	0.00	0
07/01/2010	Spot Bond	87.0462	86.7156	(0.38)	0.00	0.00	0
07/01/2010	Spot Bond	84.7266	84.3836	(0.40)	0.00	0.00	0
07/01/2010	Spot Bond	74.9349	74.3303	(0.81)	0.00	0.00	0
Total							0