



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/07/2010	Spot Bond	83.3365	86.0560	3.26	0.00	0.00	0
07/07/2010	Spot Bond	103.8612	105.4370	1.52	0.00	0.00	0
07/07/2010	Spot Bond	111.4400	111.4998	0.05	0.00	0.00	0
07/07/2010	Spot Bond	127.9161	127.9964	0.06	0.00	0.00	0
07/07/2010	Spot Bond	114.3809	114.4624	0.07	0.00	0.00	0
07/07/2010	Spot Bond	104.2793	104.3440	0.06	0.00	0.00	0
07/07/2010	Spot Bond	101.4143	101.4830	0.07	0.00	0.00	0
07/07/2010	Spot Bond	96.9497	97.0165	0.07	0.00	0.00	0
07/07/2010	Spot Bond	99.5442	99.6058	0.06	0.00	0.00	0
07/07/2010	Spot Bond	90.6268	90.6908	0.07	0.00	0.00	0
07/07/2010	Spot Bond	88.1218	88.1836	0.07	0.00	0.00	0
07/07/2010	Spot Bond	75.5572	75.6107	0.07	0.00	0.00	0
Total							0