



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 27/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
27/07/2010	Spot Bond	83.3365	89.7949	7.75	0.00	0.00	0
27/07/2010	Spot Bond	103.8612	105.8172	1.88	0.00	0.00	0
27/07/2010	Spot Bond	111.9864	111.9572	(0.03)	0.00	0.00	0
27/07/2010	Spot Bond	129.6014	129.4114	(0.15)	0.00	0.00	0
27/07/2010	Spot Bond	117.0271	117.4911	0.40	0.00	0.00	0
27/07/2010	Spot Bond	114.6111	114.6156	0.00	0.00	0.00	0
27/07/2010	Spot Bond	128.7618	128.2628	(0.39)	0.00	0.00	0
27/07/2010	Spot Bond	105.2011	105.0904	(0.11)	0.00	0.00	0
27/07/2010	Spot Bond	107.6563	107.8395	0.17	0.00	0.00	0
27/07/2010	Spot Bond	103.6193	103.4014	(0.21)	0.00	0.00	0
27/07/2010	Spot Bond	99.1468	99.0803	(0.07)	0.00	0.00	0
27/07/2010	Spot Bond	100.4006	100.3006	(0.10)	0.00	0.00	0
27/07/2010	Spot Bond	92.8343	93.2235	0.42	0.00	0.00	0
27/07/2010	Spot Bond	90.2048	90.4490	0.27	0.00	0.00	0
27/07/2010	Spot Bond	77.6079	77.9967	0.50	0.00	0.00	0
27/07/2010	Spot Bond	94.7377	94.7456	0.01	0.00	0.00	0
27/07/2010	Spot Bond	97.3771	97.3852	0.01	0.00	0.00	0
27/07/2010	Spot Bond	98.5064	98.4551	(0.05)	0.00	0.00	0
<b>Total</b>							<b>0</b>