



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 07/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/09/2010	Spot Bond	83.3365	91.3850	9.66	0.00	0.00	0
07/09/2010	Spot Bond	106.6386	106.7054	0.06	0.00	0.00	0
07/09/2010	Spot Bond	125.5845	125.8486	0.21	0.00	0.00	0
07/09/2010	Spot Bond	124.4927	125.5690	0.86	0.00	0.00	0
07/09/2010	Spot Bond	114.6391	114.6438	0.00	0.00	0.00	0
07/09/2010	Spot Bond	133.1963	133.2058	0.01	0.00	0.00	0
07/09/2010	Spot Bond	107.6124	107.7647	0.14	0.00	0.00	0
07/09/2010	Spot Bond	115.0754	115.0836	0.01	0.00	0.00	0
07/09/2010	Spot Bond	102.3730	102.8554	0.47	0.00	0.00	0
07/09/2010	Spot Bond	102.4495	103.0155	0.55	0.00	0.00	0
07/09/2010	Spot Bond	102.3602	102.5275	0.16	0.00	0.00	0
07/09/2010	Spot Bond	96.4370	96.9959	0.58	0.00	0.00	0
07/09/2010	Spot Bond	94.0494	94.6012	0.59	0.00	0.00	0
07/09/2010	Spot Bond	83.8315	84.7286	1.07	0.00	0.00	0
07/09/2010	Spot Bond	100.1739	100.1812	0.01	0.00	0.00	0
07/09/2010	Spot Bond	100.9806	100.9879	0.01	0.00	0.00	0
07/09/2010	Spot Bond	100.2704	100.2772	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>