



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 15/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/07/2010	Spot Bond	83.3365	86.1940	3.43	0.00	0.00	0
15/07/2010	Spot Bond	103.8612	105.6056	1.68	0.00	0.00	0
15/07/2010	Spot Bond	111.7511	111.6540	(0.09)	0.00	0.00	0
15/07/2010	Spot Bond	129.1453	128.6660	(0.37)	0.00	0.00	0
15/07/2010	Spot Bond	115.5541	114.3506	(1.04)	0.00	0.00	0
15/07/2010	Spot Bond	113.7180	113.7233	0.00	0.00	0.00	0
15/07/2010	Spot Bond	127.7673	127.7777	0.01	0.00	0.00	0
15/07/2010	Spot Bond	105.2157	104.6489	(0.54)	0.00	0.00	0
15/07/2010	Spot Bond	3.0000	107.5770	3485.90	0.00	0.00	0
15/07/2010	Spot Bond	102.6736	102.0607	(0.60)	0.00	0.00	0
15/07/2010	Spot Bond	98.3379	97.7460	(0.60)	0.00	0.00	0
15/07/2010	Spot Bond	100.3524	99.9342	(0.42)	0.00	0.00	0
15/07/2010	Spot Bond	92.1070	91.4307	(0.73)	0.00	0.00	0
15/07/2010	Spot Bond	89.4911	88.6611	(0.93)	0.00	0.00	0
15/07/2010	Spot Bond	76.2133	75.1251	(1.43)	0.00	0.00	0
15/07/2010	Spot Bond	3.0800	94.2753	2960.89	0.00	0.00	0
15/07/2010	Spot Bond	3.0500	98.6783	3135.36	0.00	0.00	0
15/07/2010	Spot Bond	2.7500	99.6884	3525.03	0.00	0.00	0
Total							0