



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 23/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/07/2010	Spot Bond	83.3365	89.7199	7.66	0.00	0.00	0
23/07/2010	Spot Bond	103.8612	105.7748	1.84	0.00	0.00	0
23/07/2010	Spot Bond	111.8979	111.8141	(0.07)	0.00	0.00	0
23/07/2010	Spot Bond	129.3321	128.9029	(0.33)	0.00	0.00	0
23/07/2010	Spot Bond	115.7715	115.3707	(0.35)	0.00	0.00	0
23/07/2010	Spot Bond	114.4333	114.5223	0.08	0.00	0.00	0
23/07/2010	Spot Bond	128.1046	128.1150	0.01	0.00	0.00	0
23/07/2010	Spot Bond	105.0260	104.6521	(0.36)	0.00	0.00	0
23/07/2010	Spot Bond	107.7258	107.7347	0.01	0.00	0.00	0
23/07/2010	Spot Bond	102.9875	102.7184	(0.26)	0.00	0.00	0
23/07/2010	Spot Bond	98.4266	98.2150	(0.22)	0.00	0.00	0
23/07/2010	Spot Bond	100.2704	99.9607	(0.31)	0.00	0.00	0
23/07/2010	Spot Bond	92.2129	91.7491	(0.50)	0.00	0.00	0
23/07/2010	Spot Bond	89.4655	89.0454	(0.47)	0.00	0.00	0
23/07/2010	Spot Bond	76.3966	76.0557	(0.45)	0.00	0.00	0
23/07/2010	Spot Bond	94.7221	94.7299	0.01	0.00	0.00	0
23/07/2010	Spot Bond	97.3610	97.3691	0.01	0.00	0.00	0
23/07/2010	Spot Bond	98.4915	98.4989	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>