



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 29/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
29/07/2010	Spot Bond	83.3365	89.9451	7.93	0.00	0.00	0
29/07/2010	Spot Bond	103.8612	105.9021	1.97	0.00	0.00	0
29/07/2010	Spot Bond	112.1081	112.1061	0.00	0.00	0.00	0
29/07/2010	Spot Bond	129.8991	129.8291	(0.05)	0.00	0.00	0
29/07/2010	Spot Bond	118.4534	118.4312	(0.02)	0.00	0.00	0
29/07/2010	Spot Bond	114.7131	114.6895	(0.02)	0.00	0.00	0
29/07/2010	Spot Bond	128.2940	128.5586	0.21	0.00	0.00	0
29/07/2010	Spot Bond	105.5699	105.5156	(0.05)	0.00	0.00	0
29/07/2010	Spot Bond	106.1388	107.3529	1.14	0.00	0.00	0
29/07/2010	Spot Bond	104.1111	103.9993	(0.11)	0.00	0.00	0
29/07/2010	Spot Bond	99.7081	99.6114	(0.10)	0.00	0.00	0
29/07/2010	Spot Bond	100.6906	100.6505	(0.04)	0.00	0.00	0
29/07/2010	Spot Bond	93.8417	93.6456	(0.21)	0.00	0.00	0
29/07/2010	Spot Bond	91.1208	90.9157	(0.23)	0.00	0.00	0
29/07/2010	Spot Bond	78.8432	78.9032	0.08	0.00	0.00	0
29/07/2010	Spot Bond	94.7691	95.0389	0.28	0.00	0.00	0
29/07/2010	Spot Bond	97.3141	97.3221	0.01	0.00	0.00	0
29/07/2010	Spot Bond	98.3602	98.3676	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>