



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/05/2010	Spot Bond	83.3365	83.8664	0.64	0.00	0.00	0
07/05/2010	Spot Bond	103.8612	104.1684	0.30	0.00	0.00	0
07/05/2010	Spot Bond	109.6674	109.4313	(0.22)	0.00	0.00	0
07/05/2010	Spot Bond	125.1190	124.1755	(0.75)	0.00	0.00	0
07/05/2010	Spot Bond	116.6659	115.4917	(1.01)	0.00	0.00	0
07/05/2010	Spot Bond	105.9121	105.1694	(0.70)	0.00	0.00	0
07/05/2010	Spot Bond	98.9066	97.9350	(0.98)	0.00	0.00	0
07/05/2010	Spot Bond	98.4962	97.4290	(1.08)	0.00	0.00	0
07/05/2010	Spot Bond	100.6643	100.0691	(0.59)	0.00	0.00	0
07/05/2010	Spot Bond	92.1046	91.1462	(1.04)	0.00	0.00	0
07/05/2010	Spot Bond	85.7919	84.8613	(1.08)	0.00	0.00	0
07/05/2010	Spot Bond	73.4928	72.7428	(1.02)	0.00	0.00	0
Total							0