



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 19/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/07/2010	Spot Bond	83.3365	86.2668	3.52	0.00	0.00	0
19/07/2010	Spot Bond	103.8612	105.6479	1.72	0.00	0.00	0
19/07/2010	Spot Bond	111.6962	111.7051	0.01	0.00	0.00	0
19/07/2010	Spot Bond	128.8127	128.7912	(0.02)	0.00	0.00	0
19/07/2010	Spot Bond	114.6600	114.5460	(0.10)	0.00	0.00	0
19/07/2010	Spot Bond	113.7287	113.7341	0.00	0.00	0.00	0
19/07/2010	Spot Bond	127.9151	128.0525	0.11	0.00	0.00	0
19/07/2010	Spot Bond	104.6893	104.6353	(0.05)	0.00	0.00	0
19/07/2010	Spot Bond	107.5858	107.5946	0.01	0.00	0.00	0
19/07/2010	Spot Bond	102.2155	102.2647	0.05	0.00	0.00	0
19/07/2010	Spot Bond	97.8847	97.8195	(0.07)	0.00	0.00	0
19/07/2010	Spot Bond	99.9995	100.0046	0.01	0.00	0.00	0
19/07/2010	Spot Bond	91.6026	91.5933	(0.01)	0.00	0.00	0
19/07/2010	Spot Bond	88.8383	88.7963	(0.05)	0.00	0.00	0
19/07/2010	Spot Bond	75.3777	75.2781	(0.13)	0.00	0.00	0
19/07/2010	Spot Bond	94.2832	94.6829	0.42	0.00	0.00	0
19/07/2010	Spot Bond	97.3126	97.3207	0.01	0.00	0.00	0
19/07/2010	Spot Bond	98.4469	98.4543	0.01	0.00	0.00	0
Total							0