



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 20/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/07/2010	Spot Bond	83.3365	86.3033	3.56	0.00	0.00	0
20/07/2010	Spot Bond	103.8612	105.6690	1.74	0.00	0.00	0
20/07/2010	Spot Bond	111.7051	111.8465	0.13	0.00	0.00	0
20/07/2010	Spot Bond	128.7912	129.3472	0.43	0.00	0.00	0
20/07/2010	Spot Bond	114.5460	115.4722	0.81	0.00	0.00	0
20/07/2010	Spot Bond	113.7341	113.9921	0.23	0.00	0.00	0
20/07/2010	Spot Bond	128.0525	128.0629	0.01	0.00	0.00	0
20/07/2010	Spot Bond	104.6353	105.1108	0.45	0.00	0.00	0
20/07/2010	Spot Bond	107.5946	107.9527	0.33	0.00	0.00	0
20/07/2010	Spot Bond	102.2647	102.9503	0.67	0.00	0.00	0
20/07/2010	Spot Bond	97.8195	98.4848	0.68	0.00	0.00	0
20/07/2010	Spot Bond	100.0046	100.4016	0.40	0.00	0.00	0
20/07/2010	Spot Bond	91.5933	92.2208	0.69	0.00	0.00	0
20/07/2010	Spot Bond	88.7963	89.4149	0.70	0.00	0.00	0
20/07/2010	Spot Bond	75.2781	75.9661	0.91	0.00	0.00	0
20/07/2010	Spot Bond	94.6829	94.6908	0.01	0.00	0.00	0
20/07/2010	Spot Bond	97.3207	97.3288	0.01	0.00	0.00	0
20/07/2010	Spot Bond	98.4543	98.4618	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>