



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 21/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/07/2010	Spot Bond	83.3365	89.6449	7.57	0.00	0.00	0
21/07/2010	Spot Bond	103.8612	105.7325	1.80	0.00	0.00	0
21/07/2010	Spot Bond	111.8465	111.9494	0.09	0.00	0.00	0
21/07/2010	Spot Bond	129.3472	129.6191	0.21	0.00	0.00	0
21/07/2010	Spot Bond	115.4722	115.9831	0.44	0.00	0.00	0
21/07/2010	Spot Bond	113.9921	114.1476	0.14	0.00	0.00	0
21/07/2010	Spot Bond	128.0629	128.0942	0.02	0.00	0.00	0
21/07/2010	Spot Bond	105.1108	105.3264	0.21	0.00	0.00	0
21/07/2010	Spot Bond	107.9527	108.1542	0.19	0.00	0.00	0
21/07/2010	Spot Bond	102.9503	103.1779	0.22	0.00	0.00	0
21/07/2010	Spot Bond	98.4848	98.6685	0.19	0.00	0.00	0
21/07/2010	Spot Bond	100.4016	100.5216	0.12	0.00	0.00	0
21/07/2010	Spot Bond	92.2208	92.4661	0.27	0.00	0.00	0
21/07/2010	Spot Bond	89.4149	89.6981	0.32	0.00	0.00	0
21/07/2010	Spot Bond	75.9661	76.4588	0.65	0.00	0.00	0
21/07/2010	Spot Bond	94.6908	94.7142	0.02	0.00	0.00	0
21/07/2010	Spot Bond	97.3288	97.3529	0.02	0.00	0.00	0
21/07/2010	Spot Bond	98.4618	98.4841	0.02	0.00	0.00	0
Total							0