



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 22/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/07/2010	Spot Bond	83.3365	89.6824	7.61	0.00	0.00	0
22/07/2010	Spot Bond	103.8612	105.7536	1.82	0.00	0.00	0
22/07/2010	Spot Bond	111.9494	111.8979	(0.05)	0.00	0.00	0
22/07/2010	Spot Bond	129.6191	129.3321	(0.22)	0.00	0.00	0
22/07/2010	Spot Bond	115.9831	115.7715	(0.18)	0.00	0.00	0
22/07/2010	Spot Bond	114.1476	114.4333	0.25	0.00	0.00	0
22/07/2010	Spot Bond	128.0942	128.1046	0.01	0.00	0.00	0
22/07/2010	Spot Bond	105.3264	105.0260	(0.29)	0.00	0.00	0
22/07/2010	Spot Bond	108.1542	107.7258	(0.40)	0.00	0.00	0
22/07/2010	Spot Bond	103.1779	102.9875	(0.18)	0.00	0.00	0
22/07/2010	Spot Bond	98.6685	98.4266	(0.25)	0.00	0.00	0
22/07/2010	Spot Bond	100.5216	100.2704	(0.25)	0.00	0.00	0
22/07/2010	Spot Bond	92.4661	92.2129	(0.27)	0.00	0.00	0
22/07/2010	Spot Bond	89.6981	89.4655	(0.26)	0.00	0.00	0
22/07/2010	Spot Bond	76.4588	76.3966	(0.08)	0.00	0.00	0
22/07/2010	Spot Bond	94.7142	94.7221	0.01	0.00	0.00	0
22/07/2010	Spot Bond	97.3529	97.3610	0.01	0.00	0.00	0
22/07/2010	Spot Bond	98.4841	98.4915	0.01	0.00	0.00	0
Total							0