



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 28/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
28/07/2010	Spot Bond	83.3365	89.9075	7.88	0.00	0.00	0
28/07/2010	Spot Bond	103.8612	105.8808	1.94	0.00	0.00	0
28/07/2010	Spot Bond	111.9572	112.1081	0.13	0.00	0.00	0
28/07/2010	Spot Bond	129.4114	129.8991	0.38	0.00	0.00	0
28/07/2010	Spot Bond	117.4911	118.4534	0.82	0.00	0.00	0
28/07/2010	Spot Bond	114.6156	114.7131	0.09	0.00	0.00	0
28/07/2010	Spot Bond	128.2628	128.2940	0.02	0.00	0.00	0
28/07/2010	Spot Bond	105.0904	105.5699	0.46	0.00	0.00	0
28/07/2010	Spot Bond	107.8395	106.1388	(1.58)	0.00	0.00	0
28/07/2010	Spot Bond	103.4014	104.1111	0.69	0.00	0.00	0
28/07/2010	Spot Bond	99.0803	99.7081	0.63	0.00	0.00	0
28/07/2010	Spot Bond	100.3006	100.6906	0.39	0.00	0.00	0
28/07/2010	Spot Bond	93.2235	93.8417	0.66	0.00	0.00	0
28/07/2010	Spot Bond	90.4490	91.1208	0.74	0.00	0.00	0
28/07/2010	Spot Bond	77.9967	78.8432	1.09	0.00	0.00	0
28/07/2010	Spot Bond	94.7456	94.7691	0.02	0.00	0.00	0
28/07/2010	Spot Bond	97.3852	97.3141	(0.07)	0.00	0.00	0
28/07/2010	Spot Bond	98.4551	98.3602	(0.10)	0.00	0.00	0
<b>Total</b>							<b>0</b>