



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/10/2010	Spot Bond	83.3365	92.6153	11.13	0.00	0.00	0
07/10/2010	Spot Bond	107.1726	107.2091	0.03	0.00	0.00	0
07/10/2010	Spot Bond	126.6296	126.2611	(0.29)	0.00	0.00	0
07/10/2010	Spot Bond	127.2712	125.9533	(1.04)	0.00	0.00	0
07/10/2010	Spot Bond	5.8262	5.9988	2.96	0.00	0.00	0
07/10/2010	Spot Bond	3.9390	4.0722	3.38	0.00	0.00	0
07/10/2010	Spot Bond	108.3545	108.0591	(0.27)	0.00	0.00	0
07/10/2010	Spot Bond	3.0359	3.1144	2.58	0.00	0.00	0
07/10/2010	Spot Bond	103.9391	103.4617	(0.46)	0.00	0.00	0
07/10/2010	Spot Bond	104.0172	103.4656	(0.53)	0.00	0.00	0
07/10/2010	Spot Bond	103.2821	103.1453	(0.13)	0.00	0.00	0
07/10/2010	Spot Bond	97.9939	97.2718	(0.74)	0.00	0.00	0
07/10/2010	Spot Bond	92.3755	91.6663	(0.77)	0.00	0.00	0
07/10/2010	Spot Bond	82.9269	81.7089	(1.47)	0.00	0.00	0
07/10/2010	Spot Bond	2.1022	2.1470	2.13	0.00	0.00	0
07/10/2010	Spot Bond	101.7503	101.8079	0.06	0.00	0.00	0
07/10/2010	Spot Bond	3.3754	3.4350	1.77	0.00	0.00	0
Total							0