



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 07/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/12/2010	Spot Bond	83.3365	91.3468	9.61	0.00	0.00	0
07/12/2010	Spot Bond	108.1986	108.5554	0.33	0.00	0.00	0
07/12/2010	Spot Bond	127.5604	127.6768	0.09	0.00	0.00	0
07/12/2010	Spot Bond	123.6612	123.7882	0.10	0.00	0.00	0
07/12/2010	Spot Bond	7.4047	7.4333	0.39	0.00	0.00	0
07/12/2010	Spot Bond	2.4554	2.4654	0.41	0.00	0.00	0
07/12/2010	Spot Bond	109.8722	109.9467	0.07	0.00	0.00	0
07/12/2010	Spot Bond	112.8043	112.8126	0.01	0.00	0.00	0
07/12/2010	Spot Bond	103.4378	103.5642	0.12	0.00	0.00	0
07/12/2010	Spot Bond	103.1797	103.4344	0.25	0.00	0.00	0
07/12/2010	Spot Bond	105.0808	105.1556	0.07	0.00	0.00	0
07/12/2010	Spot Bond	97.2098	97.2614	0.05	0.00	0.00	0
07/12/2010	Spot Bond	91.2261	91.4068	0.20	0.00	0.00	0
07/12/2010	Spot Bond	78.9095	79.0987	0.24	0.00	0.00	0
07/12/2010	Spot Bond	2.4972	2.5037	0.26	0.00	0.00	0
07/12/2010	Spot Bond	101.4555	101.3670	(0.09)	0.00	0.00	0
07/12/2010	Spot Bond	102.3732	102.3794	0.01	0.00	0.00	0
07/12/2010	Spot Bond	8.0000	91.9950	1049.94	0.00	0.00	0
<b>Total</b>							<b>0</b>