



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 14/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/07/2010	Spot Bond	83.3365	86.1576	3.39	0.00	0.00	0
14/07/2010	Spot Bond	103.8612	105.5845	1.66	0.00	0.00	0
14/07/2010	Spot Bond	111.6920	111.7511	0.05	0.00	0.00	0
14/07/2010	Spot Bond	129.0663	129.1453	0.06	0.00	0.00	0
14/07/2010	Spot Bond	115.4727	115.5541	0.07	0.00	0.00	0
14/07/2010	Spot Bond	1.7800	113.7180	6288.65	0.00	0.00	0
14/07/2010	Spot Bond	3.0200	127.7673	4130.70	0.00	0.00	0
14/07/2010	Spot Bond	105.1520	105.2157	0.06	0.00	0.00	0
14/07/2010	Spot Bond	102.6058	102.6736	0.07	0.00	0.00	0
14/07/2010	Spot Bond	98.2717	98.3379	0.07	0.00	0.00	0
14/07/2010	Spot Bond	100.2929	100.3524	0.06	0.00	0.00	0
14/07/2010	Spot Bond	92.0446	92.1070	0.07	0.00	0.00	0
14/07/2010	Spot Bond	89.4297	89.4911	0.07	0.00	0.00	0
14/07/2010	Spot Bond	76.1596	76.2133	0.07	0.00	0.00	0
<b>Total</b>							<b>0</b>