



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 26/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/07/2010	Spot Bond	83.3365	89.7574	7.70	0.00	0.00	0
26/07/2010	Spot Bond	103.8612	105.7960	1.86	0.00	0.00	0
26/07/2010	Spot Bond	111.8141	111.9864	0.15	0.00	0.00	0
26/07/2010	Spot Bond	128.9029	129.6014	0.54	0.00	0.00	0
26/07/2010	Spot Bond	115.3707	117.0271	1.44	0.00	0.00	0
26/07/2010	Spot Bond	114.5223	114.6111	0.08	0.00	0.00	0
26/07/2010	Spot Bond	128.1150	128.7618	0.50	0.00	0.00	0
26/07/2010	Spot Bond	104.6521	105.2011	0.52	0.00	0.00	0
26/07/2010	Spot Bond	107.7347	107.6563	(0.07)	0.00	0.00	0
26/07/2010	Spot Bond	102.7184	103.6193	0.88	0.00	0.00	0
26/07/2010	Spot Bond	98.2150	99.1468	0.95	0.00	0.00	0
26/07/2010	Spot Bond	99.9607	100.4006	0.44	0.00	0.00	0
26/07/2010	Spot Bond	91.7491	92.8343	1.18	0.00	0.00	0
26/07/2010	Spot Bond	89.0454	90.2048	1.30	0.00	0.00	0
26/07/2010	Spot Bond	76.0557	77.6079	2.04	0.00	0.00	0
26/07/2010	Spot Bond	94.7299	94.7377	0.01	0.00	0.00	0
26/07/2010	Spot Bond	97.3691	97.3771	0.01	0.00	0.00	0
26/07/2010	Spot Bond	98.4989	98.5064	0.01	0.00	0.00	0
Total							0