



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/04/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2010	Spot Bond	77.3357	85.9354	11.12	0.00	0.00	0
08/04/2010	Spot Bond	106.9796	103.5760	(3.18)	0.00	0.00	0
08/04/2010	Spot Bond	109.3005	109.2525	(0.04)	0.00	0.00	0
08/04/2010	Spot Bond	125.2325	125.0099	(0.18)	0.00	0.00	0
08/04/2010	Spot Bond	118.3191	117.8657	(0.38)	0.00	0.00	0
08/04/2010	Spot Bond	105.9320	105.7777	(0.15)	0.00	0.00	0
08/04/2010	Spot Bond	99.5033	99.2296	(0.28)	0.00	0.00	0
08/04/2010	Spot Bond	99.3234	99.0205	(0.30)	0.00	0.00	0
08/04/2010	Spot Bond	100.5048	100.3678	(0.14)	0.00	0.00	0
08/04/2010	Spot Bond	92.7737	92.4592	(0.34)	0.00	0.00	0
08/04/2010	Spot Bond	86.5481	86.2209	(0.38)	0.00	0.00	0
08/04/2010	Spot Bond	74.5600	74.1781	(0.51)	0.00	0.00	0
Total							0