



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/12/2010	Spot Bond	83.3365	91.4614	9.75	0.00	0.00	0
08/12/2010	Spot Bond	108.5554	108.4960	(0.05)	0.00	0.00	0
08/12/2010	Spot Bond	127.6768	127.0505	(0.49)	0.00	0.00	0
08/12/2010	Spot Bond	123.7882	117.1537	(5.36)	0.00	0.00	0
08/12/2010	Spot Bond	7.4333	7.5173	1.13	0.00	0.00	0
08/12/2010	Spot Bond	2.4654	2.4955	1.22	0.00	0.00	0
08/12/2010	Spot Bond	109.9467	105.0715	(4.43)	0.00	0.00	0
08/12/2010	Spot Bond	112.8126	112.8375	0.02	0.00	0.00	0
08/12/2010	Spot Bond	103.5642	102.7765	(0.76)	0.00	0.00	0
08/12/2010	Spot Bond	103.4344	98.5836	(4.69)	0.00	0.00	0
08/12/2010	Spot Bond	105.1556	104.8093	(0.33)	0.00	0.00	0
08/12/2010	Spot Bond	97.2614	96.2937	(0.99)	0.00	0.00	0
08/12/2010	Spot Bond	91.4068	90.5105	(0.98)	0.00	0.00	0
08/12/2010	Spot Bond	79.0987	77.8816	(1.54)	0.00	0.00	0
08/12/2010	Spot Bond	2.5037	2.5232	0.78	0.00	0.00	0
08/12/2010	Spot Bond	101.3670	101.4850	0.12	0.00	0.00	0
08/12/2010	Spot Bond	102.3794	102.5130	0.13	0.00	0.00	0
08/12/2010	Spot Bond	8.0000	92.0548	1050.68	0.00	0.00	0
Total							0