



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/11/2010	Spot Bond	83.3365	90.2464	8.29	0.00	0.00	0
08/11/2010	Spot Bond	107.1726	107.7573	0.55	0.00	0.00	0
08/11/2010	Spot Bond	126.6296	127.0135	0.30	0.00	0.00	0
08/11/2010	Spot Bond	127.2712	126.7633	(0.40)	0.00	0.00	0
08/11/2010	Spot Bond	5.8262	6.7484	15.83	0.00	0.00	0
08/11/2010	Spot Bond	3.9390	4.6159	17.18	0.00	0.00	0
08/11/2010	Spot Bond	108.3545	108.6908	0.31	0.00	0.00	0
08/11/2010	Spot Bond	3.0359	3.4443	13.45	0.00	0.00	0
08/11/2010	Spot Bond	103.9391	104.1124	0.17	0.00	0.00	0
08/11/2010	Spot Bond	104.0172	104.1190	0.10	0.00	0.00	0
08/11/2010	Spot Bond	103.2821	103.7280	0.43	0.00	0.00	0
08/11/2010	Spot Bond	97.9939	97.8913	(0.10)	0.00	0.00	0
08/11/2010	Spot Bond	92.3755	92.2586	(0.13)	0.00	0.00	0
08/11/2010	Spot Bond	82.9269	82.2359	(0.83)	0.00	0.00	0
08/11/2010	Spot Bond	2.1022	2.3259	10.64	0.00	0.00	0
08/11/2010	Spot Bond	101.7503	102.0242	0.27	0.00	0.00	0
08/11/2010	Spot Bond	3.3754	3.6734	8.83	0.00	0.00	0
Total							0