



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/10/2010	Spot Bond	83.3365	92.5011	11.00	0.00	0.00	0
08/10/2010	Spot Bond	107.1726	107.2273	0.05	0.00	0.00	0
08/10/2010	Spot Bond	126.6296	126.2861	(0.27)	0.00	0.00	0
08/10/2010	Spot Bond	127.2712	125.9802	(1.01)	0.00	0.00	0
08/10/2010	Spot Bond	5.8262	6.0223	3.37	0.00	0.00	0
08/10/2010	Spot Bond	3.9390	4.0893	3.81	0.00	0.00	0
08/10/2010	Spot Bond	108.3545	108.0801	(0.25)	0.00	0.00	0
08/10/2010	Spot Bond	3.0359	3.1248	2.93	0.00	0.00	0
08/10/2010	Spot Bond	103.9391	103.4833	(0.44)	0.00	0.00	0
08/10/2010	Spot Bond	104.0172	103.4873	(0.51)	0.00	0.00	0
08/10/2010	Spot Bond	103.2821	103.1647	(0.11)	0.00	0.00	0
08/10/2010	Spot Bond	97.9939	97.2924	(0.72)	0.00	0.00	0
08/10/2010	Spot Bond	92.3755	91.6859	(0.75)	0.00	0.00	0
08/10/2010	Spot Bond	82.9269	81.7264	(1.45)	0.00	0.00	0
08/10/2010	Spot Bond	2.1022	2.1527	2.40	0.00	0.00	0
08/10/2010	Spot Bond	101.7503	101.8151	0.06	0.00	0.00	0
08/10/2010	Spot Bond	3.3754	3.4427	1.99	0.00	0.00	0
Total							0