



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/01/2010	Spot Bond	77.3357	79.8710	3.28	0.00	0.00	0
08/01/2010	Spot Bond	106.9796	108.2214	1.16	0.00	0.00	0
08/01/2010	Spot Bond	112.7634	112.7552	(0.01)	0.00	0.00	0
08/01/2010	Spot Bond	126.2902	126.2190	(0.06)	0.00	0.00	0
08/01/2010	Spot Bond	111.4895	111.1965	(0.26)	0.00	0.00	0
08/01/2010	Spot Bond	101.0134	100.9377	(0.07)	0.00	0.00	0
08/01/2010	Spot Bond	97.4919	97.3592	(0.14)	0.00	0.00	0
08/01/2010	Spot Bond	93.2389	93.0620	(0.19)	0.00	0.00	0
08/01/2010	Spot Bond	96.0326	95.9899	(0.04)	0.00	0.00	0
08/01/2010	Spot Bond	86.7156	86.5618	(0.18)	0.00	0.00	0
08/01/2010	Spot Bond	84.3836	84.2234	(0.19)	0.00	0.00	0
08/01/2010	Spot Bond	74.3303	74.0403	(0.39)	0.00	0.00	0
Total							0