



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/07/2010	Spot Bond	83.3365	85.9394	3.12	0.00	0.00	0
08/07/2010	Spot Bond	103.8612	105.4580	1.54	0.00	0.00	0
08/07/2010	Spot Bond	111.4998	111.5594	0.05	0.00	0.00	0
08/07/2010	Spot Bond	127.9964	128.5764	0.45	0.00	0.00	0
08/07/2010	Spot Bond	114.4624	115.1530	0.60	0.00	0.00	0
08/07/2010	Spot Bond	104.3440	104.8404	0.48	0.00	0.00	0
08/07/2010	Spot Bond	101.4830	102.0599	0.57	0.00	0.00	0
08/07/2010	Spot Bond	97.0165	97.7075	0.71	0.00	0.00	0
08/07/2010	Spot Bond	99.6058	100.0200	0.42	0.00	0.00	0
08/07/2010	Spot Bond	90.6908	91.2232	0.59	0.00	0.00	0
08/07/2010	Spot Bond	88.1836	88.7994	0.70	0.00	0.00	0
08/07/2010	Spot Bond	75.6107	76.2262	0.81	0.00	0.00	0
Total							0