



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/02/2010	Spot Bond	77.3357	83.8739	8.45	0.00	0.00	0
08/02/2010	Spot Bond	106.9796	108.8498	1.75	0.00	0.00	0
08/02/2010	Spot Bond	113.6976	113.7284	0.03	0.00	0.00	0
08/02/2010	Spot Bond	128.0625	128.1165	0.04	0.00	0.00	1,000,000
08/02/2010	Spot Bond	113.2614	113.3820	0.11	0.00	0.00	0
08/02/2010	Spot Bond	102.4428	102.4858	0.04	0.00	0.00	0
08/02/2010	Spot Bond	99.3504	99.4273	0.08	0.00	0.00	0
08/02/2010	Spot Bond	94.9412	95.0508	0.12	0.00	0.00	0
08/02/2010	Spot Bond	97.2800	97.3345	0.06	0.00	0.00	0
08/02/2010	Spot Bond	88.1698	88.2507	0.09	0.00	0.00	0
08/02/2010	Spot Bond	85.8774	85.9597	0.10	0.00	0.00	0
08/02/2010	Spot Bond	75.0464	75.1422	0.13	0.00	0.00	0
Total							1,000,000