



JSE Interest Rate Exchange

## j-Bonds High/Low Report

High/Low for: 08/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/03/2010	Spot Bond	77.3357	84.8832	9.76	0.00	0.00	0
08/03/2010	Spot Bond	106.9796	102.9100	(3.80)	0.00	0.00	0
08/03/2010	Spot Bond	108.1073	108.0636	(0.04)	0.00	0.00	0
08/03/2010	Spot Bond	123.1288	122.9813	(0.12)	0.00	0.00	0
08/03/2010	Spot Bond	115.1136	114.7665	(0.30)	0.00	0.00	0
08/03/2010	Spot Bond	104.0772	103.9621	(0.11)	0.00	0.00	0
08/03/2010	Spot Bond	97.4171	97.2532	(0.17)	0.00	0.00	0
08/03/2010	Spot Bond	97.2426	97.0603	(0.19)	0.00	0.00	0
08/03/2010	Spot Bond	98.7829	98.6930	(0.09)	0.00	0.00	0
08/03/2010	Spot Bond	90.3282	90.1400	(0.21)	0.00	0.00	0
08/03/2010	Spot Bond	87.7946	87.5983	(0.22)	0.00	0.00	0
08/03/2010	Spot Bond	75.7098	75.4178	(0.39)	0.00	0.00	0
<b>Total</b>							<b>0</b>