



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 03/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/08/2010	Spot Bond	83.3365	90.0580	8.07	0.00	0.00	0
03/08/2010	Spot Bond	103.8612	105.9658	2.03	0.00	0.00	0
03/08/2010	Spot Bond	112.1454	112.1490	0.00	0.00	0.00	0
03/08/2010	Spot Bond	129.8817	129.8360	(0.04)	0.00	0.00	0
03/08/2010	Spot Bond	119.2760	119.3030	0.02	0.00	0.00	0
03/08/2010	Spot Bond	114.6147	114.6471	0.03	0.00	0.00	0
03/08/2010	Spot Bond	128.9615	129.2274	0.21	0.00	0.00	0
03/08/2010	Spot Bond	105.5771	105.5418	(0.03)	0.00	0.00	0
03/08/2010	Spot Bond	109.2995	109.3082	0.01	0.00	0.00	0
03/08/2010	Spot Bond	104.0442	103.8259	(0.21)	0.00	0.00	0
03/08/2010	Spot Bond	99.7738	99.6180	(0.16)	0.00	0.00	0
03/08/2010	Spot Bond	100.7202	100.6952	(0.02)	0.00	0.00	0
03/08/2010	Spot Bond	93.7488	93.7076	(0.04)	0.00	0.00	0
03/08/2010	Spot Bond	90.9886	90.8805	(0.12)	0.00	0.00	0
03/08/2010	Spot Bond	79.5749	79.5928	0.02	0.00	0.00	0
03/08/2010	Spot Bond	95.4490	95.4568	0.01	0.00	0.00	0
03/08/2010	Spot Bond	97.3380	97.3459	0.01	0.00	0.00	0
03/08/2010	Spot Bond	98.5578	98.5651	0.01	0.00	0.00	0
Total							0