



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/09/2010	Spot Bond	83.3365	91.4996	9.80	0.00	0.00	0
08/09/2010	Spot Bond	106.7054	106.7785	0.07	0.00	0.00	0
08/09/2010	Spot Bond	125.8486	126.0173	0.13	0.00	0.00	0
08/09/2010	Spot Bond	125.5690	126.1787	0.49	0.00	0.00	0
08/09/2010	Spot Bond	114.6438	114.7913	0.13	0.00	0.00	0
08/09/2010	Spot Bond	133.2058	133.2344	0.02	0.00	0.00	0
08/09/2010	Spot Bond	107.7647	107.9771	0.20	0.00	0.00	0
08/09/2010	Spot Bond	115.0836	115.1082	0.02	0.00	0.00	0
08/09/2010	Spot Bond	102.8554	103.0003	0.14	0.00	0.00	0
08/09/2010	Spot Bond	103.0155	103.1407	0.12	0.00	0.00	0
08/09/2010	Spot Bond	102.5275	102.7332	0.20	0.00	0.00	0
08/09/2010	Spot Bond	96.9959	97.1524	0.16	0.00	0.00	0
08/09/2010	Spot Bond	94.6012	94.9622	0.38	0.00	0.00	0
08/09/2010	Spot Bond	84.7286	85.3455	0.73	0.00	0.00	0
08/09/2010	Spot Bond	100.1812	100.2029	0.02	0.00	0.00	0
08/09/2010	Spot Bond	100.9879	101.0099	0.02	0.00	0.00	0
08/09/2010	Spot Bond	100.2772	100.5912	0.31	0.00	0.00	0
Total							0