



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 02/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
02/08/2010	Spot Bond	83.3365	90.0203	8.02	0.00	0.00	0
02/08/2010	Spot Bond	103.8612	105.9446	2.01	0.00	0.00	0
02/08/2010	Spot Bond	112.1365	112.1454	0.01	0.00	0.00	0
02/08/2010	Spot Bond	129.9035	129.8817	(0.02)	0.00	0.00	0
02/08/2010	Spot Bond	119.3485	119.2760	(0.06)	0.00	0.00	0
02/08/2010	Spot Bond	114.6940	114.6147	(0.07)	0.00	0.00	0
02/08/2010	Spot Bond	128.5689	128.9615	0.31	0.00	0.00	0
02/08/2010	Spot Bond	105.5935	105.5771	(0.02)	0.00	0.00	0
02/08/2010	Spot Bond	107.5353	109.2995	1.64	0.00	0.00	0
02/08/2010	Spot Bond	104.0754	104.0442	(0.03)	0.00	0.00	0
02/08/2010	Spot Bond	99.8112	99.7738	(0.04)	0.00	0.00	0
02/08/2010	Spot Bond	100.7303	100.7202	(0.01)	0.00	0.00	0
02/08/2010	Spot Bond	93.8519	93.7488	(0.11)	0.00	0.00	0
02/08/2010	Spot Bond	91.0649	90.9886	(0.08)	0.00	0.00	0
02/08/2010	Spot Bond	79.6424	79.5749	(0.08)	0.00	0.00	0
02/08/2010	Spot Bond	95.0467	95.4490	0.42	0.00	0.00	0
02/08/2010	Spot Bond	97.3300	97.3380	0.01	0.00	0.00	0
02/08/2010	Spot Bond	98.3750	98.5578	0.19	0.00	0.00	0
<b>Total</b>							<b>0</b>