



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 06/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
06/08/2010	Spot Bond	83.3365	90.2841	8.34	0.00	0.00	0
06/08/2010	Spot Bond	103.8612	106.0935	2.15	0.00	0.00	0
06/08/2010	Spot Bond	112.2210	112.2827	0.06	0.00	0.00	0
06/08/2010	Spot Bond	129.8482	130.0659	0.17	0.00	0.00	0
06/08/2010	Spot Bond	118.6477	119.1183	0.40	0.00	0.00	0
06/08/2010	Spot Bond	114.6696	114.6741	0.00	0.00	0.00	0
06/08/2010	Spot Bond	129.2786	129.1611	(0.09)	0.00	0.00	0
06/08/2010	Spot Bond	105.5733	105.7827	0.20	0.00	0.00	0
06/08/2010	Spot Bond	109.3516	109.3603	0.01	0.00	0.00	0
06/08/2010	Spot Bond	103.6722	103.9343	0.25	0.00	0.00	0
06/08/2010	Spot Bond	99.3741	99.6908	0.32	0.00	0.00	0
06/08/2010	Spot Bond	100.7800	101.0088	0.23	0.00	0.00	0
06/08/2010	Spot Bond	93.2577	93.5854	0.35	0.00	0.00	0
06/08/2010	Spot Bond	90.4713	90.8430	0.41	0.00	0.00	0
06/08/2010	Spot Bond	79.2154	79.6151	0.50	0.00	0.00	0
06/08/2010	Spot Bond	95.6275	95.8995	0.28	0.00	0.00	0
06/08/2010	Spot Bond	97.5755	97.6784	0.11	0.00	0.00	0
06/08/2010	Spot Bond	98.6017	98.7259	0.13	0.00	0.00	0
<b>Total</b>							<b>0</b>