



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 05/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
05/08/2010	Spot Bond	83.3365	90.2464	8.29	0.00	0.00	0
05/08/2010	Spot Bond	103.8612	106.0722	2.13	0.00	0.00	0
05/08/2010	Spot Bond	112.1907	112.2210	0.03	0.00	0.00	0
05/08/2010	Spot Bond	129.7740	129.8482	0.06	0.00	0.00	0
05/08/2010	Spot Bond	118.8175	118.6477	(0.14)	0.00	0.00	0
05/08/2010	Spot Bond	114.6651	114.6696	0.00	0.00	0.00	0
05/08/2010	Spot Bond	129.2683	129.2786	0.01	0.00	0.00	0
05/08/2010	Spot Bond	105.4956	105.5733	0.07	0.00	0.00	0
05/08/2010	Spot Bond	109.3429	109.3516	0.01	0.00	0.00	0
05/08/2010	Spot Bond	103.6762	103.6722	0.00	0.00	0.00	0
05/08/2010	Spot Bond	99.3815	99.3741	(0.01)	0.00	0.00	0
05/08/2010	Spot Bond	100.6705	100.7800	0.11	0.00	0.00	0
05/08/2010	Spot Bond	93.3902	93.2577	(0.14)	0.00	0.00	0
05/08/2010	Spot Bond	90.6422	90.4713	(0.19)	0.00	0.00	0
05/08/2010	Spot Bond	79.1974	79.2154	0.02	0.00	0.00	0
05/08/2010	Spot Bond	95.6197	95.6275	0.01	0.00	0.00	0
05/08/2010	Spot Bond	97.5676	97.5755	0.01	0.00	0.00	0
05/08/2010	Spot Bond	98.5944	98.6017	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>