



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/06/2010	Spot Bond	83.3365	84.9362	1.92	0.00	0.00	0
08/06/2010	Spot Bond	103.8612	104.7885	0.89	0.00	0.00	0
08/06/2010	Spot Bond	110.3345	110.3917	0.05	0.00	0.00	0
08/06/2010	Spot Bond	126.0278	126.1995	0.14	0.00	0.00	0
08/06/2010	Spot Bond	117.7036	112.7749	(4.19)	0.00	0.00	0
08/06/2010	Spot Bond	106.8905	102.7001	(3.92)	0.00	0.00	0
08/06/2010	Spot Bond	99.4903	99.7224	0.23	0.00	0.00	0
08/06/2010	Spot Bond	99.2529	95.4871	(3.79)	0.00	0.00	0
08/06/2010	Spot Bond	101.6446	101.8344	0.19	0.00	0.00	0
08/06/2010	Spot Bond	92.9461	93.1476	0.22	0.00	0.00	0
08/06/2010	Spot Bond	86.5006	86.8922	0.45	0.00	0.00	0
08/06/2010	Spot Bond	74.3340	74.5862	0.34	0.00	0.00	0
Total							0