



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 17/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/08/2010	Spot Bond	83.3365	90.5865	8.70	0.00	0.00	0
17/08/2010	Spot Bond	103.8612	106.2643	2.31	0.00	0.00	0
17/08/2010	Spot Bond	112.6164	112.7387	0.11	0.00	0.00	0
17/08/2010	Spot Bond	131.1607	131.6690	0.39	0.00	0.00	0
17/08/2010	Spot Bond	121.8159	123.5932	1.46	0.00	0.00	0
17/08/2010	Spot Bond	114.5957	114.6003	0.00	0.00	0.00	0
17/08/2010	Spot Bond	129.4882	130.3966	0.70	0.00	0.00	0
17/08/2010	Spot Bond	106.6660	107.0088	0.32	0.00	0.00	0
17/08/2010	Spot Bond	110.1326	110.4992	0.33	0.00	0.00	0
17/08/2010	Spot Bond	105.1361	105.7802	0.61	0.00	0.00	0
17/08/2010	Spot Bond	100.9132	101.6853	0.77	0.00	0.00	0
17/08/2010	Spot Bond	101.6548	101.9289	0.27	0.00	0.00	0
17/08/2010	Spot Bond	95.0324	95.9336	0.95	0.00	0.00	0
17/08/2010	Spot Bond	92.3100	93.3810	1.16	0.00	0.00	0
17/08/2010	Spot Bond	81.2547	82.8344	1.94	0.00	0.00	0
17/08/2010	Spot Bond	96.3514	97.5642	1.26	0.00	0.00	0
17/08/2010	Spot Bond	98.1144	98.3132	0.20	0.00	0.00	0
17/08/2010	Spot Bond	98.7768	98.7841	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>