



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 19/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/08/2010	Spot Bond	83.3365	90.7380	8.88	0.00	0.00	0
19/08/2010	Spot Bond	103.8612	99.8590	(3.85)	0.00	0.00	0
19/08/2010	Spot Bond	106.3142	106.3013	(0.01)	0.00	0.00	0
19/08/2010	Spot Bond	131.7942	131.6752	(0.09)	0.00	0.00	0
19/08/2010	Spot Bond	124.4048	124.3790	(0.02)	0.00	0.00	0
19/08/2010	Spot Bond	114.6142	114.6188	0.00	0.00	0.00	0
19/08/2010	Spot Bond	130.3623	130.3724	0.01	0.00	0.00	0
19/08/2010	Spot Bond	107.0521	107.0729	0.02	0.00	0.00	0
19/08/2010	Spot Bond	111.4260	111.4345	0.01	0.00	0.00	0
19/08/2010	Spot Bond	105.9007	105.8685	(0.03)	0.00	0.00	0
19/08/2010	Spot Bond	101.7803	101.8020	0.02	0.00	0.00	0
19/08/2010	Spot Bond	101.9569	101.9314	(0.03)	0.00	0.00	0
19/08/2010	Spot Bond	96.2165	96.0785	(0.14)	0.00	0.00	0
19/08/2010	Spot Bond	94.0392	93.9593	(0.08)	0.00	0.00	0
19/08/2010	Spot Bond	83.5267	83.3156	(0.25)	0.00	0.00	0
19/08/2010	Spot Bond	97.4521	97.4596	0.01	0.00	0.00	0
19/08/2010	Spot Bond	98.3366	98.3444	0.01	0.00	0.00	0
19/08/2010	Spot Bond	99.0391	99.0463	0.01	0.00	0.00	0
Total							0