



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 20/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/08/2010	Spot Bond	83.3365	90.7759	8.93	0.00	0.00	0
20/08/2010	Spot Bond	103.8612	99.8792	(3.83)	0.00	0.00	0
20/08/2010	Spot Bond	106.3013	106.3700	0.06	0.00	0.00	0
20/08/2010	Spot Bond	131.6752	131.9421	0.20	0.00	0.00	0
20/08/2010	Spot Bond	124.3790	125.3547	0.78	0.00	0.00	0
20/08/2010	Spot Bond	114.6188	114.8418	0.19	0.00	0.00	0
20/08/2010	Spot Bond	130.3724	131.6118	0.95	0.00	0.00	0
20/08/2010	Spot Bond	107.0729	107.2830	0.20	0.00	0.00	0
20/08/2010	Spot Bond	111.4345	113.6433	1.98	0.00	0.00	0
20/08/2010	Spot Bond	105.8685	106.2165	0.33	0.00	0.00	0
20/08/2010	Spot Bond	101.8020	102.3073	0.50	0.00	0.00	0
20/08/2010	Spot Bond	101.9314	102.1002	0.17	0.00	0.00	0
20/08/2010	Spot Bond	96.0785	96.6067	0.55	0.00	0.00	0
20/08/2010	Spot Bond	93.9593	94.5477	0.63	0.00	0.00	0
20/08/2010	Spot Bond	83.3156	84.1626	1.02	0.00	0.00	0
20/08/2010	Spot Bond	97.4596	98.9613	1.54	0.00	0.00	0
20/08/2010	Spot Bond	98.3444	99.0232	0.69	0.00	0.00	0
20/08/2010	Spot Bond	99.0463	99.6975	0.66	0.00	0.00	0
Total							0