



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 13/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
13/08/2010	Spot Bond	83.3365	90.5108	8.61	0.00	0.00	0
13/08/2010	Spot Bond	103.8612	106.2216	2.27	0.00	0.00	0
13/08/2010	Spot Bond	112.5677	112.5765	0.01	0.00	0.00	0
13/08/2010	Spot Bond	131.0608	131.0385	(0.02)	0.00	0.00	0
13/08/2010	Spot Bond	121.4063	121.3825	(0.02)	0.00	0.00	0
13/08/2010	Spot Bond	114.6690	114.5911	(0.07)	0.00	0.00	0
13/08/2010	Spot Bond	129.4678	129.4780	0.01	0.00	0.00	0
13/08/2010	Spot Bond	106.6052	106.6073	0.00	0.00	0.00	0
13/08/2010	Spot Bond	110.1154	110.1240	0.01	0.00	0.00	0
13/08/2010	Spot Bond	104.9838	104.9523	(0.03)	0.00	0.00	0
13/08/2010	Spot Bond	100.8397	100.7719	(0.07)	0.00	0.00	0
13/08/2010	Spot Bond	101.6758	101.6952	0.02	0.00	0.00	0
13/08/2010	Spot Bond	95.0539	94.8869	(0.18)	0.00	0.00	0
13/08/2010	Spot Bond	92.1716	92.1594	(0.01)	0.00	0.00	0
13/08/2010	Spot Bond	81.0872	80.8865	(0.25)	0.00	0.00	0
13/08/2010	Spot Bond	95.9382	96.3437	0.42	0.00	0.00	0
13/08/2010	Spot Bond	97.7180	98.1066	0.40	0.00	0.00	0
13/08/2010	Spot Bond	98.7622	98.7695	0.01	0.00	0.00	0
Total							0