



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 23/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/08/2010	Spot Bond	83.3365	90.8139	8.97	0.00	0.00	0
23/08/2010	Spot Bond	103.8612	99.8993	(3.81)	0.00	0.00	0
23/08/2010	Spot Bond	106.3700	106.3370	(0.03)	0.00	0.00	0
23/08/2010	Spot Bond	131.9421	131.7266	(0.16)	0.00	0.00	0
23/08/2010	Spot Bond	125.3547	124.8527	(0.40)	0.00	0.00	0
23/08/2010	Spot Bond	114.8418	114.7098	(0.11)	0.00	0.00	0
23/08/2010	Spot Bond	131.6118	131.8822	0.21	0.00	0.00	0
23/08/2010	Spot Bond	107.2830	107.1523	(0.12)	0.00	0.00	0
23/08/2010	Spot Bond	113.6433	113.6516	0.01	0.00	0.00	0
23/08/2010	Spot Bond	106.2165	105.9127	(0.29)	0.00	0.00	0
23/08/2010	Spot Bond	102.3073	101.9658	(0.33)	0.00	0.00	0
23/08/2010	Spot Bond	102.1002	102.0000	(0.10)	0.00	0.00	0
23/08/2010	Spot Bond	96.6067	96.2459	(0.37)	0.00	0.00	0
23/08/2010	Spot Bond	94.5477	94.1995	(0.37)	0.00	0.00	0
23/08/2010	Spot Bond	84.1626	83.7183	(0.53)	0.00	0.00	0
23/08/2010	Spot Bond	98.9613	99.2432	0.28	0.00	0.00	0
23/08/2010	Spot Bond	99.0232	99.4166	0.40	0.00	0.00	0
23/08/2010	Spot Bond	99.6975	99.7045	0.01	0.00	0.00	0
Total							0