



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 27/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
27/08/2010	Spot Bond	83.3365	91.0419	9.25	0.00	0.00	0
27/08/2010	Spot Bond	103.8612	102.7401	(1.08)	0.00	0.00	0
27/08/2010	Spot Bond	106.5766	106.6044	0.03	0.00	0.00	0
27/08/2010	Spot Bond	132.5784	132.5555	(0.02)	0.00	0.00	0
27/08/2010	Spot Bond	125.3554	125.1707	(0.15)	0.00	0.00	0
27/08/2010	Spot Bond	114.6511	114.7369	0.07	0.00	0.00	0
27/08/2010	Spot Bond	132.7158	134.4454	1.30	0.00	0.00	0
27/08/2010	Spot Bond	107.9757	107.9580	(0.02)	0.00	0.00	0
27/08/2010	Spot Bond	115.5679	117.4897	1.66	0.00	0.00	0
27/08/2010	Spot Bond	106.8935	106.8607	(0.03)	0.00	0.00	0
27/08/2010	Spot Bond	102.8615	102.8829	0.02	0.00	0.00	0
27/08/2010	Spot Bond	102.6640	102.6531	(0.01)	0.00	0.00	0
27/08/2010	Spot Bond	96.9517	96.9401	(0.01)	0.00	0.00	0
27/08/2010	Spot Bond	94.6008	94.5539	(0.05)	0.00	0.00	0
27/08/2010	Spot Bond	84.5493	84.4274	(0.14)	0.00	0.00	0
27/08/2010	Spot Bond	99.5553	101.0929	1.54	0.00	0.00	0
27/08/2010	Spot Bond	100.3278	102.0086	1.68	0.00	0.00	0
27/08/2010	Spot Bond	99.9741	100.5114	0.54	0.00	0.00	0
Total							0