



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 12/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
12/08/2010	Spot Bond	83.3365	90.4729	8.56	0.00	0.00	0
12/08/2010	Spot Bond	103.8612	106.2002	2.25	0.00	0.00	0
12/08/2010	Spot Bond	112.4549	112.5677	0.10	0.00	0.00	0
12/08/2010	Spot Bond	130.6021	131.0608	0.35	0.00	0.00	0
12/08/2010	Spot Bond	119.8216	121.4063	1.32	0.00	0.00	0
12/08/2010	Spot Bond	114.6920	114.6690	(0.02)	0.00	0.00	0
12/08/2010	Spot Bond	129.4576	129.4678	0.01	0.00	0.00	0
12/08/2010	Spot Bond	106.2253	106.6052	0.36	0.00	0.00	0
12/08/2010	Spot Bond	109.5725	110.1154	0.50	0.00	0.00	0
12/08/2010	Spot Bond	104.5586	104.9838	0.41	0.00	0.00	0
12/08/2010	Spot Bond	100.2521	100.8397	0.59	0.00	0.00	0
12/08/2010	Spot Bond	101.3269	101.6758	0.34	0.00	0.00	0
12/08/2010	Spot Bond	94.3477	95.0539	0.75	0.00	0.00	0
12/08/2010	Spot Bond	91.4709	92.1716	0.77	0.00	0.00	0
12/08/2010	Spot Bond	79.8576	81.0872	1.54	0.00	0.00	0
12/08/2010	Spot Bond	95.9304	95.9382	0.01	0.00	0.00	0
12/08/2010	Spot Bond	97.7101	97.7180	0.01	0.00	0.00	0
12/08/2010	Spot Bond	98.7550	98.7622	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>