



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 16/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
16/08/2010	Spot Bond	83.3365	90.5486	8.65	0.00	0.00	0
16/08/2010	Spot Bond	103.8612	106.2429	2.29	0.00	0.00	0
16/08/2010	Spot Bond	112.5765	112.6164	0.04	0.00	0.00	0
16/08/2010	Spot Bond	131.0385	131.1607	0.09	0.00	0.00	0
16/08/2010	Spot Bond	121.3825	121.8159	0.36	0.00	0.00	0
16/08/2010	Spot Bond	114.5911	114.5957	0.00	0.00	0.00	0
16/08/2010	Spot Bond	129.4780	129.4882	0.01	0.00	0.00	0
16/08/2010	Spot Bond	106.6073	106.6660	0.06	0.00	0.00	0
16/08/2010	Spot Bond	110.1240	110.1326	0.01	0.00	0.00	0
16/08/2010	Spot Bond	104.9523	105.1361	0.18	0.00	0.00	0
16/08/2010	Spot Bond	100.7719	100.9132	0.14	0.00	0.00	0
16/08/2010	Spot Bond	101.6952	101.6548	(0.04)	0.00	0.00	0
16/08/2010	Spot Bond	94.8869	95.0324	0.15	0.00	0.00	0
16/08/2010	Spot Bond	92.1594	92.3100	0.16	0.00	0.00	0
16/08/2010	Spot Bond	80.8865	81.2547	0.46	0.00	0.00	0
16/08/2010	Spot Bond	96.3437	96.3514	0.01	0.00	0.00	0
16/08/2010	Spot Bond	98.1066	98.1144	0.01	0.00	0.00	0
16/08/2010	Spot Bond	98.7695	98.7768	0.01	0.00	0.00	0
Total							0