



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 26/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/08/2010	Spot Bond	83.3365	91.0038	9.20	0.00	0.00	0
26/08/2010	Spot Bond	103.8612	100.0000	(3.72)	0.00	0.00	0
26/08/2010	Spot Bond	106.5893	106.5766	(0.01)	0.00	0.00	0
26/08/2010	Spot Bond	132.6984	132.5784	(0.09)	0.00	0.00	0
26/08/2010	Spot Bond	126.3398	125.3554	(0.78)	0.00	0.00	0
26/08/2010	Spot Bond	114.7279	114.6511	(0.07)	0.00	0.00	0
26/08/2010	Spot Bond	132.8376	132.7158	(0.09)	0.00	0.00	0
26/08/2010	Spot Bond	108.0314	107.9757	(0.05)	0.00	0.00	0
26/08/2010	Spot Bond	115.5598	115.5679	0.01	0.00	0.00	0
26/08/2010	Spot Bond	107.0359	106.8935	(0.13)	0.00	0.00	0
26/08/2010	Spot Bond	103.1451	102.8615	(0.27)	0.00	0.00	0
26/08/2010	Spot Bond	102.7350	102.6640	(0.07)	0.00	0.00	0
26/08/2010	Spot Bond	97.5403	96.9517	(0.60)	0.00	0.00	0
26/08/2010	Spot Bond	95.2539	94.6008	(0.69)	0.00	0.00	0
26/08/2010	Spot Bond	85.4259	84.5493	(1.03)	0.00	0.00	0
26/08/2010	Spot Bond	100.3794	99.5553	(0.82)	0.00	0.00	0
26/08/2010	Spot Bond	100.2229	100.3278	0.10	0.00	0.00	0
26/08/2010	Spot Bond	99.9672	99.9741	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>