



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 25/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
25/08/2010	Spot Bond	83.3365	90.9658	9.15	0.00	0.00	0
25/08/2010	Spot Bond	103.8612	99.9798	(3.74)	0.00	0.00	0
25/08/2010	Spot Bond	106.4257	106.5893	0.15	0.00	0.00	0
25/08/2010	Spot Bond	132.0898	132.6984	0.46	0.00	0.00	0
25/08/2010	Spot Bond	125.8330	126.3398	0.40	0.00	0.00	0
25/08/2010	Spot Bond	114.7143	114.7279	0.01	0.00	0.00	0
25/08/2010	Spot Bond	131.8919	132.8376	0.72	0.00	0.00	0
25/08/2010	Spot Bond	107.4380	108.0314	0.55	0.00	0.00	0
25/08/2010	Spot Bond	114.2185	115.5598	1.17	0.00	0.00	0
25/08/2010	Spot Bond	106.3693	107.0359	0.63	0.00	0.00	0
25/08/2010	Spot Bond	102.4716	103.1451	0.66	0.00	0.00	0
25/08/2010	Spot Bond	102.2284	102.7350	0.50	0.00	0.00	0
25/08/2010	Spot Bond	97.0304	97.5403	0.53	0.00	0.00	0
25/08/2010	Spot Bond	94.7556	95.2539	0.53	0.00	0.00	0
25/08/2010	Spot Bond	84.5712	85.4259	1.01	0.00	0.00	0
25/08/2010	Spot Bond	99.3882	100.3794	1.00	0.00	0.00	0
25/08/2010	Spot Bond	100.2006	100.2229	0.02	0.00	0.00	0
25/08/2010	Spot Bond	99.7114	99.9672	0.26	0.00	0.00	0
Total							0