



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 30/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
30/08/2010	Spot Bond	83.3365	91.0799	9.29	0.00	0.00	0
30/08/2010	Spot Bond	103.8612	102.7602	(1.06)	0.00	0.00	0
30/08/2010	Spot Bond	106.6044	106.5622	(0.04)	0.00	0.00	0
30/08/2010	Spot Bond	132.5555	132.3637	(0.14)	0.00	0.00	0
30/08/2010	Spot Bond	125.1707	124.3576	(0.65)	0.00	0.00	0
30/08/2010	Spot Bond	114.7369	114.7415	0.00	0.00	0.00	0
30/08/2010	Spot Bond	134.4454	134.4547	0.01	0.00	0.00	0
30/08/2010	Spot Bond	107.9580	107.8267	(0.12)	0.00	0.00	0
30/08/2010	Spot Bond	117.4897	117.4977	0.01	0.00	0.00	0
30/08/2010	Spot Bond	106.8607	106.6373	(0.21)	0.00	0.00	0
30/08/2010	Spot Bond	102.8829	102.6007	(0.27)	0.00	0.00	0
30/08/2010	Spot Bond	102.6531	102.5974	(0.05)	0.00	0.00	0
30/08/2010	Spot Bond	96.9401	96.5788	(0.37)	0.00	0.00	0
30/08/2010	Spot Bond	94.5539	94.2069	(0.37)	0.00	0.00	0
30/08/2010	Spot Bond	84.4274	83.7059	(0.85)	0.00	0.00	0
30/08/2010	Spot Bond	101.0929	101.3812	0.29	0.00	0.00	0
30/08/2010	Spot Bond	102.0086	102.0157	0.01	0.00	0.00	0
30/08/2010	Spot Bond	100.5114	100.5180	0.01	0.00	0.00	0
Total							0