



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 31/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
31/08/2010	Spot Bond	83.3365	91.1180	9.34	0.00	0.00	0
31/08/2010	Spot Bond	103.8612	102.7804	(1.04)	0.00	0.00	0
31/08/2010	Spot Bond	106.5622	106.5702	0.01	0.00	0.00	0
31/08/2010	Spot Bond	132.3637	132.3652	0.00	0.00	0.00	0
31/08/2010	Spot Bond	124.3576	124.0196	(0.27)	0.00	0.00	0
31/08/2010	Spot Bond	114.7415	114.7460	0.00	0.00	0.00	0
31/08/2010	Spot Bond	134.4547	134.3307	(0.09)	0.00	0.00	0
31/08/2010	Spot Bond	107.8267	107.8093	(0.02)	0.00	0.00	0
31/08/2010	Spot Bond	117.4977	117.5056	0.01	0.00	0.00	0
31/08/2010	Spot Bond	106.6373	106.6320	0.00	0.00	0.00	0
31/08/2010	Spot Bond	102.6007	102.6223	0.02	0.00	0.00	0
31/08/2010	Spot Bond	102.5974	102.5866	(0.01)	0.00	0.00	0
31/08/2010	Spot Bond	96.5788	96.5358	(0.04)	0.00	0.00	0
31/08/2010	Spot Bond	94.2069	94.1273	(0.08)	0.00	0.00	0
31/08/2010	Spot Bond	83.7059	83.4036	(0.36)	0.00	0.00	0
31/08/2010	Spot Bond	101.3812	101.3883	0.01	0.00	0.00	0
31/08/2010	Spot Bond	102.0157	102.0227	0.01	0.00	0.00	0
31/08/2010	Spot Bond	100.5180	100.5247	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>