



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 18/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/08/2010	Spot Bond	83.3365	90.7001	8.84	0.00	0.00	0
18/08/2010	Spot Bond	103.8612	99.8390	(3.87)	0.00	0.00	0
18/08/2010	Spot Bond	112.7387	106.3142	(5.70)	0.00	0.00	0
18/08/2010	Spot Bond	131.6690	131.7942	0.10	0.00	0.00	0
18/08/2010	Spot Bond	123.5932	124.4048	0.66	0.00	0.00	0
18/08/2010	Spot Bond	114.6003	114.6142	0.01	0.00	0.00	0
18/08/2010	Spot Bond	130.3966	130.3623	(0.03)	0.00	0.00	0
18/08/2010	Spot Bond	107.0088	107.0521	0.04	0.00	0.00	0
18/08/2010	Spot Bond	110.4992	111.4260	0.84	0.00	0.00	0
18/08/2010	Spot Bond	105.7802	105.9007	0.11	0.00	0.00	0
18/08/2010	Spot Bond	101.6853	101.7803	0.09	0.00	0.00	0
18/08/2010	Spot Bond	101.9289	101.9569	0.03	0.00	0.00	0
18/08/2010	Spot Bond	95.9336	96.2165	0.29	0.00	0.00	0
18/08/2010	Spot Bond	93.3810	94.0392	0.70	0.00	0.00	0
18/08/2010	Spot Bond	82.8344	83.5267	0.84	0.00	0.00	0
18/08/2010	Spot Bond	97.5642	97.4521	(0.11)	0.00	0.00	0
18/08/2010	Spot Bond	98.3132	98.3366	0.02	0.00	0.00	0
18/08/2010	Spot Bond	98.7841	99.0391	0.26	0.00	0.00	0
Total							0