



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 24/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/08/2010	Spot Bond	83.3365	90.8518	9.02	0.00	0.00	0
24/08/2010	Spot Bond	103.8612	99.9194	(3.80)	0.00	0.00	0
24/08/2010	Spot Bond	106.3370	106.4257	0.08	0.00	0.00	0
24/08/2010	Spot Bond	131.7266	132.0898	0.28	0.00	0.00	0
24/08/2010	Spot Bond	124.8527	125.8330	0.79	0.00	0.00	0
24/08/2010	Spot Bond	114.7098	114.7143	0.00	0.00	0.00	0
24/08/2010	Spot Bond	131.8822	131.8919	0.01	0.00	0.00	0
24/08/2010	Spot Bond	107.1523	107.4380	0.27	0.00	0.00	0
24/08/2010	Spot Bond	113.6516	114.2185	0.50	0.00	0.00	0
24/08/2010	Spot Bond	105.9127	106.3693	0.43	0.00	0.00	0
24/08/2010	Spot Bond	101.9658	102.4716	0.50	0.00	0.00	0
24/08/2010	Spot Bond	102.0000	102.2284	0.22	0.00	0.00	0
24/08/2010	Spot Bond	96.2459	97.0304	0.82	0.00	0.00	0
24/08/2010	Spot Bond	94.1995	94.7556	0.59	0.00	0.00	0
24/08/2010	Spot Bond	83.7183	84.5712	1.02	0.00	0.00	0
24/08/2010	Spot Bond	99.2432	99.3882	0.15	0.00	0.00	0
24/08/2010	Spot Bond	99.4166	100.2006	0.79	0.00	0.00	0
24/08/2010	Spot Bond	99.7045	99.7114	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>