



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 23/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/09/2010	Spot Bond	83.3365	92.1135	10.53	0.00	0.00	0
23/09/2010	Spot Bond	107.0515	107.0741	0.02	0.00	0.00	0
23/09/2010	Spot Bond	126.4102	126.4587	0.04	0.00	0.00	0
23/09/2010	Spot Bond	126.5259	126.8181	0.23	0.00	0.00	0
23/09/2010	Spot Bond	111.4723	111.6341	0.15	0.00	0.00	0
23/09/2010	Spot Bond	133.7715	133.7810	0.01	0.00	0.00	0
23/09/2010	Spot Bond	108.2490	108.2324	(0.02)	0.00	0.00	0
23/09/2010	Spot Bond	116.3650	116.3731	0.01	0.00	0.00	0
23/09/2010	Spot Bond	103.5116	103.5874	0.07	0.00	0.00	0
23/09/2010	Spot Bond	103.4941	103.6064	0.11	0.00	0.00	0
23/09/2010	Spot Bond	103.1968	103.1572	(0.04)	0.00	0.00	0
23/09/2010	Spot Bond	97.6171	97.8283	0.22	0.00	0.00	0
23/09/2010	Spot Bond	92.0576	92.1440	0.09	0.00	0.00	0
23/09/2010	Spot Bond	82.2561	82.5558	0.36	0.00	0.00	0
23/09/2010	Spot Bond	99.9859	99.9930	0.01	0.00	0.00	0
23/09/2010	Spot Bond	101.8055	101.8127	0.01	0.00	0.00	0
23/09/2010	Spot Bond	101.2780	100.6978	(0.57)	0.00	0.00	0
<b>Total</b>							<b>0</b>