



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 15/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/09/2010	Spot Bond	83.3365	91.7677	10.12	0.00	0.00	0
15/09/2010	Spot Bond	106.8692	106.9607	0.09	0.00	0.00	0
15/09/2010	Spot Bond	126.2108	126.4762	0.21	0.00	0.00	0
15/09/2010	Spot Bond	126.7111	127.5412	0.66	0.00	0.00	0
15/09/2010	Spot Bond	114.7297	111.6198	(2.71)	0.00	0.00	0
15/09/2010	Spot Bond	133.5356	133.5641	0.02	0.00	0.00	0
15/09/2010	Spot Bond	108.1534	108.2901	0.13	0.00	0.00	0
15/09/2010	Spot Bond	116.2757	116.3001	0.02	0.00	0.00	0
15/09/2010	Spot Bond	103.3032	103.5855	0.27	0.00	0.00	0
15/09/2010	Spot Bond	103.3785	103.7166	0.33	0.00	0.00	0
15/09/2010	Spot Bond	102.9428	103.1033	0.16	0.00	0.00	0
15/09/2010	Spot Bond	97.5204	97.9009	0.39	0.00	0.00	0
15/09/2010	Spot Bond	95.3107	92.3056	(3.15)	0.00	0.00	0
15/09/2010	Spot Bond	85.7959	83.4486	(2.74)	0.00	0.00	0
15/09/2010	Spot Bond	101.4878	100.2100	(1.26)	0.00	0.00	0
15/09/2010	Spot Bond	101.4313	101.4530	0.02	0.00	0.00	0
15/09/2010	Spot Bond	101.2073	101.2265	0.02	0.00	0.00	0
Total							0