



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 20/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/09/2010	Spot Bond	83.3365	91.8828	10.26	0.00	0.00	0
20/09/2010	Spot Bond	106.7981	106.8070	0.01	0.00	0.00	0
20/09/2010	Spot Bond	125.5245	125.5259	0.00	0.00	0.00	0
20/09/2010	Spot Bond	124.4775	124.5043	0.02	0.00	0.00	0
20/09/2010	Spot Bond	111.5760	111.5278	(0.04)	0.00	0.00	0
20/09/2010	Spot Bond	133.5831	133.5926	0.01	0.00	0.00	0
20/09/2010	Spot Bond	107.5469	107.6608	0.11	0.00	0.00	0
20/09/2010	Spot Bond	116.3163	116.3244	0.01	0.00	0.00	0
20/09/2010	Spot Bond	102.3290	102.3507	0.02	0.00	0.00	0
20/09/2010	Spot Bond	102.4312	102.3632	(0.07)	0.00	0.00	0
20/09/2010	Spot Bond	102.5828	102.7047	0.12	0.00	0.00	0
20/09/2010	Spot Bond	96.2953	96.3786	0.09	0.00	0.00	0
20/09/2010	Spot Bond	90.7124	90.7649	0.06	0.00	0.00	0
20/09/2010	Spot Bond	80.6258	80.5521	(0.09)	0.00	0.00	0
20/09/2010	Spot Bond	100.2240	99.9506	(0.27)	0.00	0.00	0
20/09/2010	Spot Bond	101.1734	101.8682	0.69	0.00	0.00	0
20/09/2010	Spot Bond	101.2394	101.2458	0.01	0.00	0.00	0
Total							0