



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 29/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
29/09/2010	Spot Bond	83.3365	92.3062	10.76	0.00	0.00	0
29/09/2010	Spot Bond	53.1627	107.1726	101.59	0.00	0.00	0
29/09/2010	Spot Bond	11.8324	126.6296	970.19	0.00	0.00	0
29/09/2010	Spot Bond	10.8756	127.2712	1070.24	0.00	0.00	0
29/09/2010	Spot Bond	111.6431	5.8262	(94.78)	0.00	0.00	0
29/09/2010	Spot Bond	133.8000	3.9390	(97.06)	0.00	0.00	0
29/09/2010	Spot Bond	12.6624	108.3545	755.72	0.00	0.00	0
29/09/2010	Spot Bond	116.5796	3.0359	(97.40)	0.00	0.00	0
29/09/2010	Spot Bond	8.5124	103.9391	1121.03	0.00	0.00	0
29/09/2010	Spot Bond	9.8175	104.0172	959.51	0.00	0.00	0
29/09/2010	Spot Bond	14.6752	103.2821	603.79	0.00	0.00	0
29/09/2010	Spot Bond	8.8195	97.9939	1011.11	0.00	0.00	0
29/09/2010	Spot Bond	7.3619	92.3755	1154.78	0.00	0.00	0
29/09/2010	Spot Bond	7.5732	82.9269	995.01	0.00	0.00	0
29/09/2010	Spot Bond	100.0071	2.1022	(97.90)	0.00	0.00	0
29/09/2010	Spot Bond	101.7288	101.7503	0.02	0.00	0.00	0
29/09/2010	Spot Bond	100.7695	3.3754	(96.65)	0.00	0.00	0
<b>Total</b>							<b>0</b>