



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 09/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
09/11/2010	Spot Bond	83.3365	90.2841	8.34	0.00	0.00	0
09/11/2010	Spot Bond	107.1726	107.7756	0.56	0.00	0.00	0
09/11/2010	Spot Bond	126.6296	127.0387	0.32	0.00	0.00	0
09/11/2010	Spot Bond	127.2712	126.7904	(0.38)	0.00	0.00	0
09/11/2010	Spot Bond	5.8262	6.7749	16.28	0.00	0.00	0
09/11/2010	Spot Bond	3.9390	4.6353	17.67	0.00	0.00	0
09/11/2010	Spot Bond	108.3545	108.7119	0.33	0.00	0.00	0
09/11/2010	Spot Bond	3.0359	3.4559	13.83	0.00	0.00	0
09/11/2010	Spot Bond	103.9391	104.1341	0.19	0.00	0.00	0
09/11/2010	Spot Bond	104.0172	104.1409	0.12	0.00	0.00	0
09/11/2010	Spot Bond	103.2821	103.7474	0.45	0.00	0.00	0
09/11/2010	Spot Bond	97.9939	97.9120	(0.08)	0.00	0.00	0
09/11/2010	Spot Bond	92.3755	92.2784	(0.11)	0.00	0.00	0
09/11/2010	Spot Bond	82.9269	82.2535	(0.81)	0.00	0.00	0
09/11/2010	Spot Bond	2.1022	2.3321	10.94	0.00	0.00	0
09/11/2010	Spot Bond	101.7503	102.0314	0.28	0.00	0.00	0
09/11/2010	Spot Bond	3.3754	3.6817	9.07	0.00	0.00	0
<b>Total</b>							<b>0</b>