



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 01/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/09/2010	Spot Bond	83.3365	91.2323	9.47	0.00	0.00	0
01/09/2010	Spot Bond	106.5702	106.6535	0.08	0.00	0.00	0
01/09/2010	Spot Bond	132.3652	125.8479	(4.92)	0.00	0.00	0
01/09/2010	Spot Bond	124.0196	125.0408	0.82	0.00	0.00	0
01/09/2010	Spot Bond	114.7460	114.7596	0.01	0.00	0.00	0
01/09/2010	Spot Bond	134.3307	133.9602	(0.28)	0.00	0.00	0
01/09/2010	Spot Bond	107.8093	107.9655	0.14	0.00	0.00	0
01/09/2010	Spot Bond	117.5056	117.5296	0.02	0.00	0.00	0
01/09/2010	Spot Bond	106.6320	102.7166	(3.67)	0.00	0.00	0
01/09/2010	Spot Bond	102.6223	102.8384	0.21	0.00	0.00	0
01/09/2010	Spot Bond	102.5866	102.6885	0.10	0.00	0.00	0
01/09/2010	Spot Bond	96.5358	96.9144	0.39	0.00	0.00	0
01/09/2010	Spot Bond	94.1273	94.4207	0.31	0.00	0.00	0
01/09/2010	Spot Bond	83.4036	84.2385	1.00	0.00	0.00	0
01/09/2010	Spot Bond	101.3883	101.6916	0.30	0.00	0.00	0
01/09/2010	Spot Bond	102.0227	102.0440	0.02	0.00	0.00	0
01/09/2010	Spot Bond	100.5247	100.7218	0.20	0.00	0.00	0
<b>Total</b>							<b>0</b>