



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 09/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
09/09/2010	Spot Bond	83.3365	91.5378	9.84	0.00	0.00	0
09/09/2010	Spot Bond	106.7785	106.8833	0.10	0.00	0.00	0
09/09/2010	Spot Bond	126.0173	126.4740	0.36	0.00	0.00	0
09/09/2010	Spot Bond	126.1787	127.0058	0.66	0.00	0.00	0
09/09/2010	Spot Bond	114.7913	114.7958	0.00	0.00	0.00	0
09/09/2010	Spot Bond	133.2344	133.7708	0.40	0.00	0.00	0
09/09/2010	Spot Bond	107.9771	108.4125	0.40	0.00	0.00	0
09/09/2010	Spot Bond	115.1082	116.2514	0.99	0.00	0.00	0
09/09/2010	Spot Bond	103.0003	103.4578	0.44	0.00	0.00	0
09/09/2010	Spot Bond	103.1407	103.5881	0.43	0.00	0.00	0
09/09/2010	Spot Bond	102.7332	103.1082	0.36	0.00	0.00	0
09/09/2010	Spot Bond	97.1524	97.5872	0.45	0.00	0.00	0
09/09/2010	Spot Bond	94.9622	95.5198	0.59	0.00	0.00	0
09/09/2010	Spot Bond	85.3455	86.1235	0.91	0.00	0.00	0
09/09/2010	Spot Bond	100.2029	101.1857	0.98	0.00	0.00	0
09/09/2010	Spot Bond	101.0099	101.0172	0.01	0.00	0.00	0
09/09/2010	Spot Bond	100.5912	100.8924	0.30	0.00	0.00	0
Total							0