



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 10/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/09/2010	Spot Bond	83.3365	91.5761	9.89	0.00	0.00	0
10/09/2010	Spot Bond	106.8833	106.8721	(0.01)	0.00	0.00	0
10/09/2010	Spot Bond	126.4740	126.3537	(0.10)	0.00	0.00	0
10/09/2010	Spot Bond	127.0058	127.1397	0.11	0.00	0.00	0
10/09/2010	Spot Bond	114.7958	114.7204	(0.07)	0.00	0.00	0
10/09/2010	Spot Bond	133.7708	133.7803	0.01	0.00	0.00	0
10/09/2010	Spot Bond	108.4125	108.2630	(0.14)	0.00	0.00	0
10/09/2010	Spot Bond	116.2514	116.2595	0.01	0.00	0.00	0
10/09/2010	Spot Bond	103.4578	103.5061	0.05	0.00	0.00	0
10/09/2010	Spot Bond	103.5881	103.6095	0.02	0.00	0.00	0
10/09/2010	Spot Bond	103.1082	102.9935	(0.11)	0.00	0.00	0
10/09/2010	Spot Bond	97.5872	97.7035	0.12	0.00	0.00	0
10/09/2010	Spot Bond	95.5198	95.5735	0.06	0.00	0.00	0
10/09/2010	Spot Bond	86.1235	86.1893	0.08	0.00	0.00	0
10/09/2010	Spot Bond	101.1857	101.6143	0.42	0.00	0.00	0
10/09/2010	Spot Bond	101.0172	101.4168	0.40	0.00	0.00	0
10/09/2010	Spot Bond	100.8924	101.1944	0.30	0.00	0.00	0
Total							0