



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 28/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
28/09/2010	Spot Bond	83.3365	92.1905	10.62	0.00	0.00	0
28/09/2010	Spot Bond	107.1104	53.1627	(50.37)	0.00	0.00	0
28/09/2010	Spot Bond	126.5786	11.8324	(90.65)	0.00	0.00	0
28/09/2010	Spot Bond	126.9512	10.8756	(91.43)	0.00	0.00	0
28/09/2010	Spot Bond	111.6386	111.6431	0.00	0.00	0.00	0
28/09/2010	Spot Bond	133.7905	133.8000	0.01	0.00	0.00	0
28/09/2010	Spot Bond	108.3276	12.6624	(88.31)	0.00	0.00	0
28/09/2010	Spot Bond	116.3813	116.5796	0.17	0.00	0.00	0
28/09/2010	Spot Bond	103.7447	8.5124	(91.79)	0.00	0.00	0
28/09/2010	Spot Bond	103.7492	9.8175	(90.54)	0.00	0.00	0
28/09/2010	Spot Bond	103.2350	14.6752	(85.78)	0.00	0.00	0
28/09/2010	Spot Bond	98.0081	8.8195	(91.00)	0.00	0.00	0
28/09/2010	Spot Bond	92.2304	7.3619	(92.02)	0.00	0.00	0
28/09/2010	Spot Bond	82.7150	7.5732	(90.84)	0.00	0.00	0
28/09/2010	Spot Bond	100.0000	100.0071	0.01	0.00	0.00	0
28/09/2010	Spot Bond	101.8198	101.7288	(0.09)	0.00	0.00	0
28/09/2010	Spot Bond	100.7044	100.7695	0.06	0.00	0.00	0
Total							0