



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 22/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/09/2010	Spot Bond	83.3365	92.0750	10.49	0.00	0.00	0
22/09/2010	Spot Bond	106.9453	107.0515	0.10	0.00	0.00	0
22/09/2010	Spot Bond	125.9339	126.4102	0.38	0.00	0.00	0
22/09/2010	Spot Bond	125.1842	126.5259	1.07	0.00	0.00	0
22/09/2010	Spot Bond	111.4676	111.4723	0.00	0.00	0.00	0
22/09/2010	Spot Bond	133.6306	133.7715	0.11	0.00	0.00	0
22/09/2010	Spot Bond	107.9489	108.2490	0.28	0.00	0.00	0
22/09/2010	Spot Bond	116.3569	116.3650	0.01	0.00	0.00	0
22/09/2010	Spot Bond	102.8679	103.5116	0.63	0.00	0.00	0
22/09/2010	Spot Bond	102.8397	103.4941	0.64	0.00	0.00	0
22/09/2010	Spot Bond	102.9724	103.1968	0.22	0.00	0.00	0
22/09/2010	Spot Bond	96.9006	97.6171	0.74	0.00	0.00	0
22/09/2010	Spot Bond	91.2393	92.0576	0.90	0.00	0.00	0
22/09/2010	Spot Bond	80.9410	82.2561	1.62	0.00	0.00	0
22/09/2010	Spot Bond	99.9788	99.9859	0.01	0.00	0.00	0
22/09/2010	Spot Bond	101.8968	101.8055	(0.09)	0.00	0.00	0
22/09/2010	Spot Bond	101.2715	101.2780	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>