



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 27/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
27/09/2010	Spot Bond	83.3365	92.1520	10.58	0.00	0.00	0
27/09/2010	Spot Bond	107.0741	107.1104	0.03	0.00	0.00	0
27/09/2010	Spot Bond	126.4587	126.5786	0.09	0.00	0.00	0
27/09/2010	Spot Bond	126.8181	126.9512	0.10	0.00	0.00	0
27/09/2010	Spot Bond	111.6341	111.6386	0.00	0.00	0.00	0
27/09/2010	Spot Bond	133.7810	133.7905	0.01	0.00	0.00	0
27/09/2010	Spot Bond	108.2324	108.3276	0.09	0.00	0.00	0
27/09/2010	Spot Bond	116.3731	116.3813	0.01	0.00	0.00	0
27/09/2010	Spot Bond	103.5874	103.7447	0.15	0.00	0.00	0
27/09/2010	Spot Bond	103.6064	103.7492	0.14	0.00	0.00	0
27/09/2010	Spot Bond	103.1572	103.2350	0.08	0.00	0.00	0
27/09/2010	Spot Bond	97.8283	98.0081	0.18	0.00	0.00	0
27/09/2010	Spot Bond	92.1440	92.2304	0.09	0.00	0.00	0
27/09/2010	Spot Bond	82.5558	82.7150	0.19	0.00	0.00	0
27/09/2010	Spot Bond	99.9930	100.0000	0.01	0.00	0.00	0
27/09/2010	Spot Bond	101.8127	101.8198	0.01	0.00	0.00	0
27/09/2010	Spot Bond	100.6978	100.7044	0.01	0.00	0.00	0
Total							0