



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 30/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
30/09/2010	Spot Bond	83.3365	92.3448	10.81	0.00	0.00	0
30/09/2010	Spot Bond	107.1726	107.0816	(0.08)	0.00	0.00	0
30/09/2010	Spot Bond	126.6296	126.0861	(0.43)	0.00	0.00	0
30/09/2010	Spot Bond	127.2712	125.7651	(1.18)	0.00	0.00	0
30/09/2010	Spot Bond	5.8262	5.8362	0.17	0.00	0.00	0
30/09/2010	Spot Bond	3.9390	3.9548	0.40	0.00	0.00	0
30/09/2010	Spot Bond	108.3545	107.9122	(0.41)	0.00	0.00	0
30/09/2010	Spot Bond	3.0359	3.0420	0.20	0.00	0.00	0
30/09/2010	Spot Bond	103.9391	103.3104	(0.60)	0.00	0.00	0
30/09/2010	Spot Bond	104.0172	103.3137	(0.68)	0.00	0.00	0
30/09/2010	Spot Bond	103.2821	103.0099	(0.26)	0.00	0.00	0
30/09/2010	Spot Bond	97.9939	97.1279	(0.88)	0.00	0.00	0
30/09/2010	Spot Bond	92.3755	91.5286	(0.92)	0.00	0.00	0
30/09/2010	Spot Bond	82.9269	81.5864	(1.62)	0.00	0.00	0
30/09/2010	Spot Bond	2.1022	2.1072	0.24	0.00	0.00	0
30/09/2010	Spot Bond	101.7503	101.7575	0.01	0.00	0.00	0
30/09/2010	Spot Bond	3.3754	3.3816	0.19	0.00	0.00	0
Total							0