



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 09/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
09/02/2010	Spot Bond	77.3357	83.9097	8.50	0.00	0.00	0
09/02/2010	Spot Bond	106.9796	108.8716	1.77	0.00	0.00	0
09/02/2010	Spot Bond	113.7284	113.7667	0.03	0.00	0.00	0
09/02/2010	Spot Bond	128.1165	128.1455	0.02	0.00	0.00	1,000,000
09/02/2010	Spot Bond	113.3820	113.4563	0.07	0.00	0.00	0
09/02/2010	Spot Bond	102.4858	102.5288	0.04	0.00	0.00	0
09/02/2010	Spot Bond	99.4273	99.4514	0.02	0.00	0.00	0
09/02/2010	Spot Bond	95.0508	95.0738	0.02	0.00	0.00	0
09/02/2010	Spot Bond	97.3345	97.4211	0.09	0.00	0.00	0
09/02/2010	Spot Bond	88.2507	88.3020	0.06	0.00	0.00	0
09/02/2010	Spot Bond	85.9597	85.9808	0.02	0.00	0.00	0
09/02/2010	Spot Bond	75.1422	75.1991	0.08	0.00	0.00	0
<b>Total</b>							<b>1,000,000</b>