



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 13/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
13/09/2010	Spot Bond	83.3365	91.6144	9.93	0.00	0.00	0
13/09/2010	Spot Bond	106.8721	106.8514	(0.02)	0.00	0.00	0
13/09/2010	Spot Bond	126.3537	126.1863	(0.13)	0.00	0.00	0
13/09/2010	Spot Bond	127.1397	126.5778	(0.44)	0.00	0.00	0
13/09/2010	Spot Bond	114.7204	114.7250	0.00	0.00	0.00	0
13/09/2010	Spot Bond	133.7803	133.7897	0.01	0.00	0.00	0
13/09/2010	Spot Bond	108.2630	108.1705	(0.09)	0.00	0.00	0
13/09/2010	Spot Bond	116.2595	116.2676	0.01	0.00	0.00	0
13/09/2010	Spot Bond	103.5061	103.2818	(0.22)	0.00	0.00	0
13/09/2010	Spot Bond	103.6095	103.3267	(0.27)	0.00	0.00	0
13/09/2010	Spot Bond	102.9935	102.9385	(0.05)	0.00	0.00	0
13/09/2010	Spot Bond	97.7035	97.4363	(0.27)	0.00	0.00	0
13/09/2010	Spot Bond	95.5735	95.3242	(0.26)	0.00	0.00	0
13/09/2010	Spot Bond	86.1893	85.7305	(0.53)	0.00	0.00	0
13/09/2010	Spot Bond	101.6143	101.4807	(0.13)	0.00	0.00	0
13/09/2010	Spot Bond	101.4168	101.4241	0.01	0.00	0.00	0
13/09/2010	Spot Bond	101.1944	101.2008	0.01	0.00	0.00	0
Total							0