



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 14/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/09/2010	Spot Bond	83.3365	91.6527	9.98	0.00	0.00	0
14/09/2010	Spot Bond	106.8514	106.8692	0.02	0.00	0.00	0
14/09/2010	Spot Bond	126.1863	126.2108	0.02	0.00	0.00	0
14/09/2010	Spot Bond	126.5778	126.7111	0.11	0.00	0.00	0
14/09/2010	Spot Bond	114.7250	114.7297	0.00	0.00	0.00	0
14/09/2010	Spot Bond	133.7897	133.5356	(0.19)	0.00	0.00	0
14/09/2010	Spot Bond	108.1705	108.1534	(0.02)	0.00	0.00	0
14/09/2010	Spot Bond	116.2676	116.2757	0.01	0.00	0.00	0
14/09/2010	Spot Bond	103.2818	103.3032	0.02	0.00	0.00	0
14/09/2010	Spot Bond	103.3267	103.3785	0.05	0.00	0.00	0
14/09/2010	Spot Bond	102.9385	102.9428	0.00	0.00	0.00	0
14/09/2010	Spot Bond	97.4363	97.5204	0.09	0.00	0.00	0
14/09/2010	Spot Bond	95.3242	95.3107	(0.01)	0.00	0.00	0
14/09/2010	Spot Bond	85.7305	85.7959	0.08	0.00	0.00	0
14/09/2010	Spot Bond	101.4807	101.4878	0.01	0.00	0.00	0
14/09/2010	Spot Bond	101.4241	101.4313	0.01	0.00	0.00	0
14/09/2010	Spot Bond	101.2008	101.2073	0.01	0.00	0.00	0
<b>Total</b>							<b>0</b>