



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 10/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/03/2010	Spot Bond	77.3357	85.0283	9.95	0.00	0.00	0
10/03/2010	Spot Bond	106.9796	102.9903	(3.73)	0.00	0.00	0
10/03/2010	Spot Bond	108.0129	108.0987	0.08	0.00	0.00	0
10/03/2010	Spot Bond	122.7597	122.9165	0.13	0.00	0.00	0
10/03/2010	Spot Bond	114.5145	114.6914	0.15	0.00	0.00	0
10/03/2010	Spot Bond	103.7884	103.9166	0.12	0.00	0.00	0
10/03/2010	Spot Bond	97.1430	97.3451	0.21	0.00	0.00	0
10/03/2010	Spot Bond	96.8203	96.9767	0.16	0.00	0.00	0
10/03/2010	Spot Bond	98.5556	98.6698	0.12	0.00	0.00	0
10/03/2010	Spot Bond	89.8928	90.1075	0.24	0.00	0.00	0
10/03/2010	Spot Bond	87.2794	87.5282	0.28	0.00	0.00	0
10/03/2010	Spot Bond	75.2433	75.3749	0.17	0.00	0.00	0
Total							0