



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 03/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/09/2010	Spot Bond	83.3365	91.3086	9.57	0.00	0.00	0
03/09/2010	Spot Bond	106.6075	106.6255	0.02	0.00	0.00	0
03/09/2010	Spot Bond	125.5598	125.5841	0.02	0.00	0.00	0
03/09/2010	Spot Bond	124.4391	124.5703	0.11	0.00	0.00	0
03/09/2010	Spot Bond	114.6297	114.6344	0.00	0.00	0.00	0
03/09/2010	Spot Bond	133.0457	133.0552	0.01	0.00	0.00	0
03/09/2010	Spot Bond	107.7028	107.7046	0.00	0.00	0.00	0
03/09/2010	Spot Bond	115.6250	115.0672	(0.48)	0.00	0.00	0
03/09/2010	Spot Bond	102.3035	102.3788	0.07	0.00	0.00	0
03/09/2010	Spot Bond	102.3761	102.4279	0.05	0.00	0.00	0
03/09/2010	Spot Bond	102.4252	102.4001	(0.02)	0.00	0.00	0
03/09/2010	Spot Bond	96.4593	96.5114	0.05	0.00	0.00	0
03/09/2010	Spot Bond	94.0090	94.0292	0.02	0.00	0.00	0
03/09/2010	Spot Bond	83.8415	83.9054	0.08	0.00	0.00	0
03/09/2010	Spot Bond	100.4372	100.1666	(0.27)	0.00	0.00	0
03/09/2010	Spot Bond	100.9660	100.9733	0.01	0.00	0.00	0
03/09/2010	Spot Bond	100.7284	100.2636	(0.46)	0.00	0.00	0
Total							0