



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 05/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
05/02/2010	Spot Bond	77.3357	83.8380	8.41	0.00	0.00	0
05/02/2010	Spot Bond	106.9796	108.8281	1.73	0.00	0.00	0
05/02/2010	Spot Bond	113.7427	113.6976	(0.04)	0.00	0.00	0
05/02/2010	Spot Bond	128.1589	128.0625	(0.08)	0.00	0.00	1,000,000
05/02/2010	Spot Bond	113.0945	113.2614	0.15	0.00	0.00	0
05/02/2010	Spot Bond	102.5184	102.4428	(0.07)	0.00	0.00	0
05/02/2010	Spot Bond	99.4319	99.3504	(0.08)	0.00	0.00	0
05/02/2010	Spot Bond	95.0626	94.9412	(0.13)	0.00	0.00	0
05/02/2010	Spot Bond	97.3382	97.2800	(0.06)	0.00	0.00	0
05/02/2010	Spot Bond	88.2956	88.1698	(0.14)	0.00	0.00	0
05/02/2010	Spot Bond	85.9481	85.8774	(0.08)	0.00	0.00	0
05/02/2010	Spot Bond	74.7577	75.0464	0.39	0.00	0.00	0
Total							1,000,000