



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 10/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/02/2010	Spot Bond	77.3357	84.0173	8.64	0.00	0.00	0
10/02/2010	Spot Bond	106.9796	108.9368	1.83	0.00	0.00	0
10/02/2010	Spot Bond	113.7667	113.8288	0.05	0.00	0.00	0
10/02/2010	Spot Bond	128.1455	128.1825	0.03	0.00	0.00	0
10/02/2010	Spot Bond	113.4563	113.1685	(0.25)	0.00	0.00	0
10/02/2010	Spot Bond	102.5288	102.5591	0.03	0.00	0.00	0
10/02/2010	Spot Bond	99.4514	99.3920	(0.06)	0.00	0.00	0
10/02/2010	Spot Bond	95.0738	95.0852	0.01	0.00	0.00	0
10/02/2010	Spot Bond	97.4211	97.4881	0.07	0.00	0.00	0
10/02/2010	Spot Bond	88.3020	88.2791	(0.03)	0.00	0.00	0
10/02/2010	Spot Bond	85.9808	85.9525	(0.03)	0.00	0.00	0
10/02/2010	Spot Bond	75.1991	75.0207	(0.24)	0.00	0.00	0
Total							0