



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 05/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
05/03/2010	Spot Bond	77.3357	84.8469	9.71	0.00	0.00	0
05/03/2010	Spot Bond	106.9796	102.8900	(3.82)	0.00	0.00	0
05/03/2010	Spot Bond	108.0861	108.1073	0.02	0.00	0.00	0
05/03/2010	Spot Bond	123.1516	123.1288	(0.02)	0.00	0.00	0
05/03/2010	Spot Bond	115.6517	115.1136	(0.47)	0.00	0.00	0
05/03/2010	Spot Bond	104.1135	104.0772	(0.03)	0.00	0.00	0
05/03/2010	Spot Bond	97.4209	97.4171	0.00	0.00	0.00	0
05/03/2010	Spot Bond	97.3078	97.2426	(0.07)	0.00	0.00	0
05/03/2010	Spot Bond	98.8090	98.7829	(0.03)	0.00	0.00	0
05/03/2010	Spot Bond	90.3064	90.3282	0.02	0.00	0.00	0
05/03/2010	Spot Bond	87.8357	87.7946	(0.05)	0.00	0.00	0
05/03/2010	Spot Bond	76.1610	75.7098	(0.59)	0.00	0.00	0
Total							0