



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 02/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
02/09/2010	Spot Bond	83.3365	91.2705	9.52	0.00	0.00	0
02/09/2010	Spot Bond	106.6535	106.6075	(0.04)	0.00	0.00	0
02/09/2010	Spot Bond	125.8479	125.5598	(0.23)	0.00	0.00	0
02/09/2010	Spot Bond	125.0408	124.4391	(0.48)	0.00	0.00	0
02/09/2010	Spot Bond	114.7596	114.6297	(0.11)	0.00	0.00	0
02/09/2010	Spot Bond	133.9602	133.0457	(0.68)	0.00	0.00	0
02/09/2010	Spot Bond	107.9655	107.7028	(0.24)	0.00	0.00	0
02/09/2010	Spot Bond	117.5296	115.6250	(1.62)	0.00	0.00	0
02/09/2010	Spot Bond	102.7166	102.3035	(0.40)	0.00	0.00	0
02/09/2010	Spot Bond	102.8384	102.3761	(0.45)	0.00	0.00	0
02/09/2010	Spot Bond	102.6885	102.4252	(0.26)	0.00	0.00	0
02/09/2010	Spot Bond	96.9144	96.4593	(0.47)	0.00	0.00	0
02/09/2010	Spot Bond	94.4207	94.0090	(0.44)	0.00	0.00	0
02/09/2010	Spot Bond	84.2385	83.8415	(0.47)	0.00	0.00	0
02/09/2010	Spot Bond	101.6916	100.4372	(1.23)	0.00	0.00	0
02/09/2010	Spot Bond	102.0440	100.9660	(1.06)	0.00	0.00	0
02/09/2010	Spot Bond	100.7218	100.7284	0.01	0.00	0.00	0
Total							0