



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 03/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/02/2010	Spot Bond	77.3357	83.7664	8.32	0.00	0.00	0
03/02/2010	Spot Bond	106.9796	108.7846	1.69	0.00	0.00	0
03/02/2010	Spot Bond	113.7652	113.7348	(0.03)	0.00	0.00	0
03/02/2010	Spot Bond	128.2194	128.0296	(0.15)	0.00	0.00	0
03/02/2010	Spot Bond	113.2623	112.7432	(0.46)	0.00	0.00	0
03/02/2010	Spot Bond	102.5646	102.4161	(0.14)	0.00	0.00	0
03/02/2010	Spot Bond	99.5211	99.3021	(0.22)	0.00	0.00	0
03/02/2010	Spot Bond	95.1736	94.9240	(0.26)	0.00	0.00	0
03/02/2010	Spot Bond	97.4107	97.2675	(0.15)	0.00	0.00	0
03/02/2010	Spot Bond	88.4158	88.1261	(0.33)	0.00	0.00	0
03/02/2010	Spot Bond	86.0785	85.8046	(0.32)	0.00	0.00	0
03/02/2010	Spot Bond	74.7626	74.3176	(0.60)	0.00	0.00	0
Total							0