



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 01/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/10/2010	Spot Bond	83.3365	92.3834	10.86	0.00	0.00	0
01/10/2010	Spot Bond	107.1726	107.0998	(0.07)	0.00	0.00	0
01/10/2010	Spot Bond	126.6296	126.1111	(0.41)	0.00	0.00	0
01/10/2010	Spot Bond	127.2712	125.7920	(1.16)	0.00	0.00	0
01/10/2010	Spot Bond	5.8262	5.8591	0.57	0.00	0.00	0
01/10/2010	Spot Bond	3.9390	3.9714	0.82	0.00	0.00	0
01/10/2010	Spot Bond	108.3545	107.9331	(0.39)	0.00	0.00	0
01/10/2010	Spot Bond	3.0359	3.0523	0.54	0.00	0.00	0
01/10/2010	Spot Bond	103.9391	103.3320	(0.58)	0.00	0.00	0
01/10/2010	Spot Bond	104.0172	103.3354	(0.66)	0.00	0.00	0
01/10/2010	Spot Bond	103.2821	103.0292	(0.24)	0.00	0.00	0
01/10/2010	Spot Bond	97.9939	97.1484	(0.86)	0.00	0.00	0
01/10/2010	Spot Bond	92.3755	91.5482	(0.90)	0.00	0.00	0
01/10/2010	Spot Bond	82.9269	81.6039	(1.60)	0.00	0.00	0
01/10/2010	Spot Bond	2.1022	2.1129	0.51	0.00	0.00	0
01/10/2010	Spot Bond	101.7503	101.7647	0.01	0.00	0.00	0
01/10/2010	Spot Bond	3.3754	3.3892	0.41	0.00	0.00	0
Total							0