



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 09/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
09/03/2010	Spot Bond	77.3357	84.9194	9.81	0.00	0.00	0
09/03/2010	Spot Bond	106.9796	102.9301	(3.79)	0.00	0.00	0
09/03/2010	Spot Bond	108.0636	108.0129	(0.05)	0.00	0.00	0
09/03/2010	Spot Bond	122.9813	122.7597	(0.18)	0.00	0.00	0
09/03/2010	Spot Bond	114.7665	114.5145	(0.22)	0.00	0.00	0
09/03/2010	Spot Bond	103.9621	103.7884	(0.17)	0.00	0.00	0
09/03/2010	Spot Bond	97.2532	97.1430	(0.11)	0.00	0.00	0
09/03/2010	Spot Bond	97.0603	96.8203	(0.25)	0.00	0.00	0
09/03/2010	Spot Bond	98.6930	98.5556	(0.14)	0.00	0.00	0
09/03/2010	Spot Bond	90.1400	89.8928	(0.27)	0.00	0.00	0
09/03/2010	Spot Bond	87.5983	87.2794	(0.36)	0.00	0.00	0
09/03/2010	Spot Bond	75.4178	75.2433	(0.23)	0.00	0.00	0
Total							0