



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/04/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2010	Spot Bond	77.3357	86.0516	11.27	0.00	0.00	0
07/04/2010	Spot Bond	106.9796	103.5557	(3.20)	0.00	0.00	0
07/04/2010	Spot Bond	109.2049	109.3005	0.09	0.00	0.00	0
07/04/2010	Spot Bond	125.0034	125.2325	0.18	0.00	0.00	0
07/04/2010	Spot Bond	117.9463	118.3191	0.32	0.00	0.00	0
07/04/2010	Spot Bond	105.7462	105.9320	0.18	0.00	0.00	0
07/04/2010	Spot Bond	99.3013	99.5033	0.20	0.00	0.00	0
07/04/2010	Spot Bond	99.1365	99.3234	0.19	0.00	0.00	0
07/04/2010	Spot Bond	100.3290	100.5048	0.18	0.00	0.00	0
07/04/2010	Spot Bond	92.5557	92.7737	0.24	0.00	0.00	0
07/04/2010	Spot Bond	86.3927	86.5481	0.18	0.00	0.00	0
07/04/2010	Spot Bond	74.3074	74.5600	0.34	0.00	0.00	0
Total							0