



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 12/04/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
12/04/2010	Spot Bond	77.3357	86.0089	11.21	0.00	0.00	0
12/04/2010	Spot Bond	106.9796	103.6167	(3.14)	0.00	0.00	0
12/04/2010	Spot Bond	109.3345	109.3549	0.02	0.00	0.00	0
12/04/2010	Spot Bond	125.2355	125.2620	0.02	0.00	0.00	0
12/04/2010	Spot Bond	118.2783	117.9215	(0.30)	0.00	0.00	0
12/04/2010	Spot Bond	105.9575	106.0588	0.10	0.00	0.00	0
12/04/2010	Spot Bond	99.4403	99.4627	0.02	0.00	0.00	0
12/04/2010	Spot Bond	99.3392	99.3028	(0.04)	0.00	0.00	0
12/04/2010	Spot Bond	100.5320	100.6011	0.07	0.00	0.00	0
12/04/2010	Spot Bond	92.7252	92.6552	(0.08)	0.00	0.00	0
12/04/2010	Spot Bond	86.4935	86.4190	(0.09)	0.00	0.00	0
12/04/2010	Spot Bond	74.5949	74.2927	(0.41)	0.00	0.00	0
Total							0