



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 04/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
04/08/2010	Spot Bond	83.3365	90.2087	8.25	0.00	0.00	0
04/08/2010	Spot Bond	103.8612	106.0509	2.11	0.00	0.00	0
04/08/2010	Spot Bond	112.1490	112.1907	0.04	0.00	0.00	0
04/08/2010	Spot Bond	129.8360	129.7740	(0.05)	0.00	0.00	0
04/08/2010	Spot Bond	119.3030	118.8175	(0.41)	0.00	0.00	0
04/08/2010	Spot Bond	114.6471	114.6651	0.02	0.00	0.00	0
04/08/2010	Spot Bond	129.2274	129.2683	0.03	0.00	0.00	0
04/08/2010	Spot Bond	105.5418	105.4956	(0.04)	0.00	0.00	0
04/08/2010	Spot Bond	109.3082	109.3429	0.03	0.00	0.00	0
04/08/2010	Spot Bond	103.8259	103.6762	(0.14)	0.00	0.00	0
04/08/2010	Spot Bond	99.6180	99.3815	(0.24)	0.00	0.00	0
04/08/2010	Spot Bond	100.6952	100.6705	(0.02)	0.00	0.00	0
04/08/2010	Spot Bond	93.7076	93.3902	(0.34)	0.00	0.00	0
04/08/2010	Spot Bond	90.8805	90.6422	(0.26)	0.00	0.00	0
04/08/2010	Spot Bond	79.5928	79.1974	(0.50)	0.00	0.00	0
04/08/2010	Spot Bond	95.4568	95.6197	0.17	0.00	0.00	0
04/08/2010	Spot Bond	97.3459	97.5676	0.23	0.00	0.00	0
04/08/2010	Spot Bond	98.5651	98.5944	0.03	0.00	0.00	0
Total							0