



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 04/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
04/11/2010	Spot Bond	83.3365	90.1710	8.20	0.00	0.00	0
04/11/2010	Spot Bond	107.1726	107.7206	0.51	0.00	0.00	0
04/11/2010	Spot Bond	126.6296	126.9632	0.26	0.00	0.00	0
04/11/2010	Spot Bond	127.2712	126.7091	(0.44)	0.00	0.00	0
04/11/2010	Spot Bond	5.8262	6.6956	14.92	0.00	0.00	0
04/11/2010	Spot Bond	3.9390	4.5775	16.21	0.00	0.00	0
04/11/2010	Spot Bond	108.3545	108.6486	0.27	0.00	0.00	0
04/11/2010	Spot Bond	3.0359	3.4213	12.69	0.00	0.00	0
04/11/2010	Spot Bond	103.9391	104.0689	0.12	0.00	0.00	0
04/11/2010	Spot Bond	104.0172	104.0753	0.06	0.00	0.00	0
04/11/2010	Spot Bond	103.2821	103.6890	0.39	0.00	0.00	0
04/11/2010	Spot Bond	97.9939	97.8498	(0.15)	0.00	0.00	0
04/11/2010	Spot Bond	92.3755	92.2190	(0.17)	0.00	0.00	0
04/11/2010	Spot Bond	82.9269	82.2007	(0.88)	0.00	0.00	0
04/11/2010	Spot Bond	2.1022	2.3135	10.05	0.00	0.00	0
04/11/2010	Spot Bond	101.7503	102.0098	0.25	0.00	0.00	0
04/11/2010	Spot Bond	3.3754	3.6570	8.34	0.00	0.00	0
Total							0