



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 04/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
04/01/2010	Spot Bond	77.3357	79.8236	3.22	0.00	0.00	0
04/01/2010	Spot Bond	106.9796	108.0918	1.04	0.00	0.00	0
04/01/2010	Spot Bond	112.8391	112.8221	(0.02)	0.00	0.00	0
04/01/2010	Spot Bond	126.8231	126.7506	(0.06)	0.00	0.00	0
04/01/2010	Spot Bond	112.9962	112.8360	(0.14)	0.00	0.00	0
04/01/2010	Spot Bond	101.4517	101.3748	(0.08)	0.00	0.00	0
04/01/2010	Spot Bond	98.0843	98.0025	(0.08)	0.00	0.00	0
04/01/2010	Spot Bond	93.9357	93.8429	(0.10)	0.00	0.00	0
04/01/2010	Spot Bond	96.3568	96.3133	(0.05)	0.00	0.00	0
04/01/2010	Spot Bond	87.5306	87.4333	(0.11)	0.00	0.00	0
04/01/2010	Spot Bond	85.2336	85.1316	(0.12)	0.00	0.00	0
04/01/2010	Spot Bond	75.9560	75.7735	(0.24)	0.00	0.00	0
<b>Total</b>							<b>0</b>