



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 04/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
04/03/2010	Spot Bond	77.3357	84.8107	9.67	0.00	0.00	0
04/03/2010	Spot Bond	106.9796	102.8700	(3.84)	0.00	0.00	0
04/03/2010	Spot Bond	108.0577	108.0861	0.03	0.00	0.00	0
04/03/2010	Spot Bond	123.0493	123.1516	0.08	0.00	0.00	0
04/03/2010	Spot Bond	115.5766	115.6517	0.06	0.00	0.00	0
04/03/2010	Spot Bond	104.0313	104.1135	0.08	0.00	0.00	0
04/03/2010	Spot Bond	97.3177	97.4209	0.11	0.00	0.00	0
04/03/2010	Spot Bond	97.1675	97.3078	0.14	0.00	0.00	0
04/03/2010	Spot Bond	98.7230	98.8090	0.09	0.00	0.00	0
04/03/2010	Spot Bond	90.1646	90.3064	0.16	0.00	0.00	0
04/03/2010	Spot Bond	87.6902	87.8357	0.17	0.00	0.00	0
04/03/2010	Spot Bond	76.1428	76.1610	0.02	0.00	0.00	0
Total							0