



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 04/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
04/02/2010	Spot Bond	77.3357	83.8022	8.36	0.00	0.00	0
04/02/2010	Spot Bond	106.9796	108.8064	1.71	0.00	0.00	0
04/02/2010	Spot Bond	113.7348	113.7427	0.01	0.00	0.00	0
04/02/2010	Spot Bond	128.0296	128.1589	0.10	0.00	0.00	1,000,000
04/02/2010	Spot Bond	112.7432	113.0945	0.31	0.00	0.00	0
04/02/2010	Spot Bond	102.4161	102.5184	0.10	0.00	0.00	0
04/02/2010	Spot Bond	99.3021	99.4319	0.13	0.00	0.00	0
04/02/2010	Spot Bond	94.9240	95.0626	0.15	0.00	0.00	0
04/02/2010	Spot Bond	97.2675	97.3382	0.07	0.00	0.00	0
04/02/2010	Spot Bond	88.1261	88.2956	0.19	0.00	0.00	0
04/02/2010	Spot Bond	85.8046	85.9481	0.17	0.00	0.00	0
04/02/2010	Spot Bond	74.3176	74.7577	0.59	0.00	0.00	0
Total							1,000,000