



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 06/04/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
06/04/2010	Spot Bond	77.3357	85.9413	11.13	0.00	0.00	0
06/04/2010	Spot Bond	106.9796	103.4949	(3.26)	0.00	0.00	0
06/04/2010	Spot Bond	109.3364	109.2049	(0.12)	0.00	0.00	0
06/04/2010	Spot Bond	125.5275	125.0034	(0.42)	0.00	0.00	0
06/04/2010	Spot Bond	118.9843	117.9463	(0.87)	0.00	0.00	0
06/04/2010	Spot Bond	106.1580	105.7462	(0.39)	0.00	0.00	0
06/04/2010	Spot Bond	100.0372	99.3013	(0.74)	0.00	0.00	0
06/04/2010	Spot Bond	99.8288	99.1365	(0.69)	0.00	0.00	0
06/04/2010	Spot Bond	100.6580	100.3290	(0.33)	0.00	0.00	0
06/04/2010	Spot Bond	93.2721	92.5557	(0.77)	0.00	0.00	0
06/04/2010	Spot Bond	87.0403	86.3927	(0.74)	0.00	0.00	0
06/04/2010	Spot Bond	75.2177	74.3074	(1.21)	0.00	0.00	0
Total							0