



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 04/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
04/01/2011	Spot Bond	83.3365	92.2119	10.65	0.00	0.00	0
04/01/2011	Spot Bond	109.0816	109.1281	0.04	0.00	0.00	0
04/01/2011	Spot Bond	128.6099	128.8378	0.18	0.00	0.00	0
04/01/2011	Spot Bond	120.3184	120.8993	0.48	0.00	0.00	0
04/01/2011	Spot Bond	8.2410	8.2726	0.38	0.00	0.00	0
04/01/2011	Spot Bond	2.7531	2.7643	0.40	0.00	0.00	0
04/01/2011	Spot Bond	106.1596	106.3030	0.14	0.00	0.00	0
04/01/2011	Spot Bond	113.9586	113.9668	0.01	0.00	0.00	0
04/01/2011	Spot Bond	104.5555	104.8637	0.29	0.00	0.00	0
04/01/2011	Spot Bond	100.4616	100.8326	0.37	0.00	0.00	0
04/01/2011	Spot Bond	102.0321	102.1597	0.13	0.00	0.00	0
04/01/2011	Spot Bond	94.6411	94.9370	0.31	0.00	0.00	0
04/01/2011	Spot Bond	92.5954	92.9067	0.34	0.00	0.00	0
04/01/2011	Spot Bond	80.7969	81.3008	0.62	0.00	0.00	0
04/01/2011	Spot Bond	100.1470	100.1542	0.01	0.00	0.00	0
04/01/2011	Spot Bond	101.8537	101.8611	0.01	0.00	0.00	0
04/01/2011	Spot Bond	103.2324	103.2383	0.01	0.00	0.00	0
04/01/2011	Spot Bond	8.0000	92.5548	1056.94	0.00	0.00	0
Total							0