



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 04/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
04/03/2011	Spot Bond	83.3365	97.6529	17.18	0.00	0.00	0
04/03/2011	Spot Bond	103.5831	103.5461	(0.04)	0.00	0.00	0
04/03/2011	Spot Bond	121.3628	120.9224	(0.36)	0.00	0.00	0
04/03/2011	Spot Bond	115.7168	114.9182	(0.69)	0.00	0.00	0
04/03/2011	Spot Bond	10.4270	10.4699	0.41	0.00	0.00	0
04/03/2011	Spot Bond	3.5121	3.5265	0.41	0.00	0.00	0
04/03/2011	Spot Bond	106.1716	105.7601	(0.39)	0.00	0.00	0
04/03/2011	Spot Bond	114.0949	114.4708	0.33	0.00	0.00	0
04/03/2011	Spot Bond	99.2502	98.7326	(0.52)	0.00	0.00	0
04/03/2011	Spot Bond	98.5904	98.0657	(0.53)	0.00	0.00	0
04/03/2011	Spot Bond	102.0947	101.7949	(0.29)	0.00	0.00	0
04/03/2011	Spot Bond	92.6594	92.0770	(0.63)	0.00	0.00	0
04/03/2011	Spot Bond	89.9795	89.3389	(0.71)	0.00	0.00	0
04/03/2011	Spot Bond	75.9550	75.3196	(0.84)	0.00	0.00	0
04/03/2011	Spot Bond	99.9097	99.9171	0.01	0.00	0.00	0
04/03/2011	Spot Bond	101.0243	101.0317	0.01	0.00	0.00	0
04/03/2011	Spot Bond	102.2890	102.2949	0.01	0.00	0.00	0
04/03/2011	Spot Bond	8.0000	90.2766	1028.46	0.00	0.00	0
Total							0