



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 01/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/04/2011	Spot Bond	83.3365	99.2252	19.07	0.00	0.00	0
01/04/2011	Spot Bond	104.0241	104.0650	0.04	0.00	0.00	0
01/04/2011	Spot Bond	121.7349	122.0106	0.23	0.00	0.00	0
01/04/2011	Spot Bond	115.7606	116.6597	0.78	0.00	0.00	0
01/04/2011	Spot Bond	109.7606	109.7852	0.02	0.00	0.00	0
01/04/2011	Spot Bond	132.1774	132.4386	0.20	0.00	0.00	0
01/04/2011	Spot Bond	106.7843	106.9697	0.17	0.00	0.00	0
01/04/2011	Spot Bond	114.6945	113.7893	(0.79)	0.00	0.00	0
01/04/2011	Spot Bond	99.4840	99.9206	0.44	0.00	0.00	0
01/04/2011	Spot Bond	98.9822	99.4688	0.49	0.00	0.00	0
01/04/2011	Spot Bond	102.6343	102.7666	0.13	0.00	0.00	0
01/04/2011	Spot Bond	92.9509	93.4029	0.49	0.00	0.00	0
01/04/2011	Spot Bond	87.1319	87.5139	0.44	0.00	0.00	0
01/04/2011	Spot Bond	72.6472	73.3563	0.98	0.00	0.00	0
01/04/2011	Spot Bond	98.6801	98.4189	(0.26)	0.00	0.00	0
01/04/2011	Spot Bond	101.1849	100.9581	(0.22)	0.00	0.00	0
01/04/2011	Spot Bond	102.1816	102.1877	0.01	0.00	0.00	0
01/04/2011	Spot Bond	8.0000	90.8170	1035.21	0.00	0.00	0
<b>Total</b>							<b>0</b>