



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 05/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
05/04/2011	Spot Bond	83.3365	99.3395	19.20	0.00	0.00	0
05/04/2011	Spot Bond	104.1056	104.1135	0.01	0.00	0.00	0
05/04/2011	Spot Bond	122.3076	122.2282	(0.06)	0.00	0.00	0
05/04/2011	Spot Bond	117.4287	117.6896	0.22	0.00	0.00	0
05/04/2011	Spot Bond	109.8098	109.8136	0.00	0.00	0.00	0
05/04/2011	Spot Bond	132.7003	132.7098	0.01	0.00	0.00	0
05/04/2011	Spot Bond	107.1387	107.0450	(0.09)	0.00	0.00	0
05/04/2011	Spot Bond	113.7977	113.8061	0.01	0.00	0.00	0
05/04/2011	Spot Bond	100.3837	100.2831	(0.10)	0.00	0.00	0
05/04/2011	Spot Bond	100.0130	99.9531	(0.06)	0.00	0.00	0
05/04/2011	Spot Bond	102.8737	102.8434	(0.03)	0.00	0.00	0
05/04/2011	Spot Bond	93.9443	93.9080	(0.04)	0.00	0.00	0
05/04/2011	Spot Bond	88.0804	88.0701	(0.01)	0.00	0.00	0
05/04/2011	Spot Bond	74.0368	74.2118	0.24	0.00	0.00	0
05/04/2011	Spot Bond	98.4261	98.4334	0.01	0.00	0.00	0
05/04/2011	Spot Bond	100.9656	100.7863	(0.18)	0.00	0.00	0
05/04/2011	Spot Bond	102.3586	102.3647	0.01	0.00	0.00	0
05/04/2011	Spot Bond	8.0000	90.8558	1035.70	0.00	0.00	0
05/04/2011	Spot Bond	5.9300	100.2883	1591.20	0.00	0.00	0
05/04/2011	Spot Bond	5.9500	100.2893	1585.53	0.00	0.00	0
05/04/2011	Spot Bond	6.0200	100.2927	1565.99	0.00	0.00	0
05/04/2011	Spot Bond	6.3200	100.3072	1487.14	0.00	0.00	0
05/04/2011	Spot Bond	7.3500	100.3569	1265.40	0.00	0.00	0
05/04/2011	Spot Bond	8.8000	100.4267	1041.21	0.00	0.00	0
Total							0