



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 06/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
06/04/2011	Spot Bond	83.3365	99.5113	19.41	0.00	0.00	0
06/04/2011	Spot Bond	104.1135	104.1697	0.05	0.00	0.00	0
06/04/2011	Spot Bond	122.2282	122.3872	0.13	0.00	0.00	0
06/04/2011	Spot Bond	117.6896	118.3350	0.55	0.00	0.00	0
06/04/2011	Spot Bond	109.8136	109.8251	0.01	0.00	0.00	0
06/04/2011	Spot Bond	132.7098	132.7383	0.02	0.00	0.00	0
06/04/2011	Spot Bond	107.0450	107.1742	0.12	0.00	0.00	0
06/04/2011	Spot Bond	113.8061	113.8312	0.02	0.00	0.00	0
06/04/2011	Spot Bond	100.2831	100.5949	0.31	0.00	0.00	0
06/04/2011	Spot Bond	99.9531	100.2688	0.32	0.00	0.00	0
06/04/2011	Spot Bond	102.8434	102.9148	0.07	0.00	0.00	0
06/04/2011	Spot Bond	93.9080	94.3500	0.47	0.00	0.00	0
06/04/2011	Spot Bond	88.0701	88.6194	0.62	0.00	0.00	0
06/04/2011	Spot Bond	74.2118	74.6603	0.60	0.00	0.00	0
06/04/2011	Spot Bond	98.4334	98.4552	0.02	0.00	0.00	0
06/04/2011	Spot Bond	100.7863	100.8088	0.02	0.00	0.00	0
06/04/2011	Spot Bond	102.3647	102.3828	0.02	0.00	0.00	0
06/04/2011	Spot Bond	90.8558	83.6171	(7.97)	0.00	0.00	0
06/04/2011	Spot Bond	5.9300	100.3365	1592.01	0.00	0.00	0
06/04/2011	Spot Bond	5.9500	100.3376	1586.35	0.00	0.00	0
06/04/2011	Spot Bond	6.0200	100.3416	1566.80	0.00	0.00	0
06/04/2011	Spot Bond	6.3200	100.3585	1487.95	0.00	0.00	0
06/04/2011	Spot Bond	7.3500	100.4165	1266.21	0.00	0.00	0
06/04/2011	Spot Bond	8.8000	100.4980	1042.02	0.00	0.00	0
Total							0