



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 06/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
06/01/2011	Spot Bond	83.3365	92.4164	10.90	0.00	0.00	0
06/01/2011	Spot Bond	109.1955	109.1806	(0.01)	0.00	0.00	0
06/01/2011	Spot Bond	129.0260	128.8265	(0.15)	0.00	0.00	0
06/01/2011	Spot Bond	121.3337	120.7033	(0.52)	0.00	0.00	0
06/01/2011	Spot Bond	8.3682	8.4003	0.38	0.00	0.00	0
06/01/2011	Spot Bond	2.7931	2.8044	0.41	0.00	0.00	0
06/01/2011	Spot Bond	106.3107	106.1730	(0.13)	0.00	0.00	0
06/01/2011	Spot Bond	113.9916	113.9998	0.01	0.00	0.00	0
06/01/2011	Spot Bond	105.0083	104.7188	(0.28)	0.00	0.00	0
06/01/2011	Spot Bond	100.9555	100.4826	(0.47)	0.00	0.00	0
06/01/2011	Spot Bond	102.2278	102.1097	(0.12)	0.00	0.00	0
06/01/2011	Spot Bond	95.1513	94.7734	(0.40)	0.00	0.00	0
06/01/2011	Spot Bond	93.1943	92.7286	(0.50)	0.00	0.00	0
06/01/2011	Spot Bond	81.7556	81.1509	(0.74)	0.00	0.00	0
06/01/2011	Spot Bond	100.1759	100.1831	0.01	0.00	0.00	0
06/01/2011	Spot Bond	101.8832	101.8905	0.01	0.00	0.00	0
06/01/2011	Spot Bond	103.2560	103.2620	0.01	0.00	0.00	0
06/01/2011	Spot Bond	8.0000	92.6351	1057.94	0.00	0.00	0
Total							0