



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 05/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
05/01/2011	Spot Bond	83.3365	92.3652	10.83	0.00	0.00	0
05/01/2011	Spot Bond	109.1281	109.1955	0.06	0.00	0.00	0
05/01/2011	Spot Bond	128.8378	129.0260	0.15	0.00	0.00	0
05/01/2011	Spot Bond	120.8993	121.3337	0.36	0.00	0.00	0
05/01/2011	Spot Bond	8.2726	8.3682	1.16	0.00	0.00	0
05/01/2011	Spot Bond	2.7643	2.7931	1.04	0.00	0.00	0
05/01/2011	Spot Bond	106.3030	106.3107	0.01	0.00	0.00	0
05/01/2011	Spot Bond	113.9668	113.9916	0.02	0.00	0.00	0
05/01/2011	Spot Bond	104.8637	105.0083	0.14	0.00	0.00	0
05/01/2011	Spot Bond	100.8326	100.9555	0.12	0.00	0.00	0
05/01/2011	Spot Bond	102.1597	102.2278	0.07	0.00	0.00	0
05/01/2011	Spot Bond	94.9370	95.1513	0.23	0.00	0.00	0
05/01/2011	Spot Bond	92.9067	93.1943	0.31	0.00	0.00	0
05/01/2011	Spot Bond	81.3008	81.7556	0.56	0.00	0.00	0
05/01/2011	Spot Bond	100.1542	100.1759	0.02	0.00	0.00	0
05/01/2011	Spot Bond	101.8611	101.8832	0.02	0.00	0.00	0
05/01/2011	Spot Bond	103.2383	103.2560	0.02	0.00	0.00	0
05/01/2011	Spot Bond	8.0000	92.6150	1057.69	0.00	0.00	0
<b>Total</b>							<b>0</b>