



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 04/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
04/04/2011	Spot Bond	83.3365	99.2823	19.13	0.00	0.00	0
04/04/2011	Spot Bond	104.0650	104.1056	0.04	0.00	0.00	0
04/04/2011	Spot Bond	122.0106	122.3076	0.24	0.00	0.00	0
04/04/2011	Spot Bond	116.6597	117.4287	0.66	0.00	0.00	0
04/04/2011	Spot Bond	109.7852	109.8098	0.02	0.00	0.00	0
04/04/2011	Spot Bond	132.4386	132.7003	0.20	0.00	0.00	0
04/04/2011	Spot Bond	106.9697	107.1387	0.16	0.00	0.00	0
04/04/2011	Spot Bond	113.7893	113.7977	0.01	0.00	0.00	0
04/04/2011	Spot Bond	99.9206	100.3837	0.46	0.00	0.00	0
04/04/2011	Spot Bond	99.4688	100.0130	0.55	0.00	0.00	0
04/04/2011	Spot Bond	102.7666	102.8737	0.10	0.00	0.00	0
04/04/2011	Spot Bond	93.4029	93.9443	0.58	0.00	0.00	0
04/04/2011	Spot Bond	87.5139	88.0804	0.65	0.00	0.00	0
04/04/2011	Spot Bond	73.3563	74.0368	0.93	0.00	0.00	0
04/04/2011	Spot Bond	98.4189	98.4261	0.01	0.00	0.00	0
04/04/2011	Spot Bond	100.9581	100.9656	0.01	0.00	0.00	0
04/04/2011	Spot Bond	102.1877	102.3586	0.17	0.00	0.00	0
04/04/2011	Spot Bond	8.0000	90.8364	1035.46	0.00	0.00	0
04/04/2011	Spot Bond	5.9300	100.2723	1590.93	0.00	0.00	0
04/04/2011	Spot Bond	5.9500	100.2732	1585.26	0.00	0.00	0
04/04/2011	Spot Bond	6.0200	100.2764	1565.72	0.00	0.00	0
04/04/2011	Spot Bond	6.3200	100.2901	1486.87	0.00	0.00	0
04/04/2011	Spot Bond	7.3500	100.3370	1265.13	0.00	0.00	0
04/04/2011	Spot Bond	8.8000	100.4029	1040.94	0.00	0.00	0
Total							0