



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 04/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
04/02/2011	Spot Bond	83.3365	96.1297	15.35	0.00	0.00	0
04/02/2011	Spot Bond	109.4280	109.4492	0.02	0.00	0.00	0
04/02/2011	Spot Bond	126.7284	126.6483	(0.06)	0.00	0.00	0
04/02/2011	Spot Bond	116.7236	116.8456	0.10	0.00	0.00	0
04/02/2011	Spot Bond	9.3908	9.4344	0.46	0.00	0.00	0
04/02/2011	Spot Bond	3.1693	3.1820	0.40	0.00	0.00	0
04/02/2011	Spot Bond	104.5313	104.4358	(0.09)	0.00	0.00	0
04/02/2011	Spot Bond	111.8621	111.5117	(0.31)	0.00	0.00	0
04/02/2011	Spot Bond	102.7898	102.6887	(0.10)	0.00	0.00	0
04/02/2011	Spot Bond	98.2346	98.2016	(0.03)	0.00	0.00	0
04/02/2011	Spot Bond	100.7359	100.6782	(0.06)	0.00	0.00	0
04/02/2011	Spot Bond	92.2892	92.2815	(0.01)	0.00	0.00	0
04/02/2011	Spot Bond	90.0933	90.1141	0.02	0.00	0.00	0
04/02/2011	Spot Bond	77.8319	77.9317	0.13	0.00	0.00	0
04/02/2011	Spot Bond	98.7606	98.7681	0.01	0.00	0.00	0
04/02/2011	Spot Bond	100.3434	100.3509	0.01	0.00	0.00	0
04/02/2011	Spot Bond	102.1215	102.0992	(0.02)	0.00	0.00	0
04/02/2011	Spot Bond	8.0000	93.2190	1065.24	0.00	0.00	0
<b>Total</b>							<b>0</b>