



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 15/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/03/2011	Spot Bond	83.3365	98.1529	17.78	0.00	0.00	0
15/03/2011	Spot Bond	103.7099	103.7445	0.03	0.00	0.00	0
15/03/2011	Spot Bond	121.2327	121.4265	0.16	0.00	0.00	0
15/03/2011	Spot Bond	115.3230	115.9014	0.50	0.00	0.00	0
15/03/2011	Spot Bond	10.7982	10.8400	0.39	0.00	0.00	0
15/03/2011	Spot Bond	3.6468	3.6619	0.41	0.00	0.00	0
15/03/2011	Spot Bond	106.3795	106.5170	0.13	0.00	0.00	0
15/03/2011	Spot Bond	114.9057	114.9140	0.01	0.00	0.00	0
15/03/2011	Spot Bond	98.9620	99.2289	0.27	0.00	0.00	0
15/03/2011	Spot Bond	98.1667	98.4619	0.30	0.00	0.00	0
15/03/2011	Spot Bond	102.3227	102.4442	0.12	0.00	0.00	0
15/03/2011	Spot Bond	92.1652	92.5305	0.40	0.00	0.00	0
15/03/2011	Spot Bond	89.6582	89.9796	0.36	0.00	0.00	0
15/03/2011	Spot Bond	75.3135	75.7522	0.58	0.00	0.00	0
15/03/2011	Spot Bond	100.1108	100.1182	0.01	0.00	0.00	0
15/03/2011	Spot Bond	101.0910	101.0984	0.01	0.00	0.00	0
15/03/2011	Spot Bond	102.3429	102.3489	0.01	0.00	0.00	0
15/03/2011	Spot Bond	8.0000	90.4500	1030.62	0.00	0.00	0
Total							0