



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 16/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
16/03/2011	Spot Bond	83.3365	98.3767	18.05	0.00	0.00	0
16/03/2011	Spot Bond	103.7445	103.7868	0.04	0.00	0.00	0
16/03/2011	Spot Bond	121.4265	121.3172	(0.09)	0.00	0.00	0
16/03/2011	Spot Bond	115.9014	115.7825	(0.10)	0.00	0.00	0
16/03/2011	Spot Bond	10.8400	8.3817	(22.68)	0.00	0.00	0
16/03/2011	Spot Bond	3.6619	3.7226	1.66	0.00	0.00	0
16/03/2011	Spot Bond	106.5170	106.3866	(0.12)	0.00	0.00	0
16/03/2011	Spot Bond	114.9140	115.1318	0.19	0.00	0.00	0
16/03/2011	Spot Bond	99.2289	99.0980	(0.13)	0.00	0.00	0
16/03/2011	Spot Bond	98.4619	98.3899	(0.07)	0.00	0.00	0
16/03/2011	Spot Bond	102.4442	102.3704	(0.07)	0.00	0.00	0
16/03/2011	Spot Bond	92.5305	92.4170	(0.12)	0.00	0.00	0
16/03/2011	Spot Bond	89.9796	86.4863	(3.88)	0.00	0.00	0
16/03/2011	Spot Bond	75.7522	72.5157	(4.27)	0.00	0.00	0
16/03/2011	Spot Bond	100.1182	98.8483	(1.27)	0.00	0.00	0
16/03/2011	Spot Bond	101.0984	101.1280	0.03	0.00	0.00	0
16/03/2011	Spot Bond	102.3489	102.3728	0.02	0.00	0.00	0
16/03/2011	Spot Bond	8.0000	90.5271	1031.59	0.00	0.00	0
<b>Total</b>							<b>0</b>