



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 18/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/03/2011	Spot Bond	83.3365	98.4890	18.18	0.00	0.00	0
18/03/2011	Spot Bond	103.7764	103.8017	0.02	0.00	0.00	0
18/03/2011	Spot Bond	121.0702	121.1794	0.09	0.00	0.00	0
18/03/2011	Spot Bond	115.3071	115.4718	0.14	0.00	0.00	0
18/03/2011	Spot Bond	8.4077	8.4366	0.34	0.00	0.00	0
18/03/2011	Spot Bond	3.7379	3.7545	0.45	0.00	0.00	0
18/03/2011	Spot Bond	106.3254	106.4128	0.08	0.00	0.00	0
18/03/2011	Spot Bond	114.9552	114.9635	0.01	0.00	0.00	0
18/03/2011	Spot Bond	98.8040	98.9722	0.17	0.00	0.00	0
18/03/2011	Spot Bond	98.1143	98.2456	0.13	0.00	0.00	0
18/03/2011	Spot Bond	102.3016	102.3972	0.09	0.00	0.00	0
18/03/2011	Spot Bond	91.9829	92.1469	0.18	0.00	0.00	0
18/03/2011	Spot Bond	86.2077	86.3476	0.16	0.00	0.00	0
18/03/2011	Spot Bond	72.1527	72.2841	0.18	0.00	0.00	0
18/03/2011	Spot Bond	97.9152	97.9225	0.01	0.00	0.00	0
18/03/2011	Spot Bond	101.0413	100.8609	(0.18)	0.00	0.00	0
18/03/2011	Spot Bond	102.3788	102.3848	0.01	0.00	0.00	0
18/03/2011	Spot Bond	8.0000	90.5657	1032.07	0.00	0.00	0
Total							0