



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 03/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/03/2011	Spot Bond	83.3365	97.5977	17.11	0.00	0.00	0
03/03/2011	Spot Bond	103.5865	103.5831	0.00	0.00	0.00	0
03/03/2011	Spot Bond	121.5075	121.3628	(0.12)	0.00	0.00	0
03/03/2011	Spot Bond	115.8740	115.7168	(0.14)	0.00	0.00	0
03/03/2011	Spot Bond	10.3869	10.4270	0.39	0.00	0.00	0
03/03/2011	Spot Bond	3.4977	3.5121	0.41	0.00	0.00	0
03/03/2011	Spot Bond	106.3511	106.1716	(0.17)	0.00	0.00	0
03/03/2011	Spot Bond	114.0866	114.0949	0.01	0.00	0.00	0
03/03/2011	Spot Bond	99.4746	99.2502	(0.23)	0.00	0.00	0
03/03/2011	Spot Bond	98.7879	98.5904	(0.20)	0.00	0.00	0
03/03/2011	Spot Bond	102.1778	102.0947	(0.08)	0.00	0.00	0
03/03/2011	Spot Bond	92.8693	92.6594	(0.23)	0.00	0.00	0
03/03/2011	Spot Bond	90.2918	89.9795	(0.35)	0.00	0.00	0
03/03/2011	Spot Bond	76.2087	75.9550	(0.33)	0.00	0.00	0
03/03/2011	Spot Bond	100.3088	99.9097	(0.40)	0.00	0.00	0
03/03/2011	Spot Bond	101.0169	101.0243	0.01	0.00	0.00	0
03/03/2011	Spot Bond	102.3388	102.2890	(0.05)	0.00	0.00	0
03/03/2011	Spot Bond	8.0000	90.2574	1028.22	0.00	0.00	0
Total							0