



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 23/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/03/2011	Spot Bond	83.3365	98.7144	18.45	0.00	0.00	0
23/03/2011	Spot Bond	103.8182	103.9065	0.09	0.00	0.00	0
23/03/2011	Spot Bond	121.4142	121.6578	0.20	0.00	0.00	0
23/03/2011	Spot Bond	115.8200	116.0870	0.23	0.00	0.00	0
23/03/2011	Spot Bond	8.4683	8.5572	1.05	0.00	0.00	0
23/03/2011	Spot Bond	3.7700	3.8181	1.27	0.00	0.00	0
23/03/2011	Spot Bond	106.6489	106.7787	0.12	0.00	0.00	0
23/03/2011	Spot Bond	114.9717	114.6282	(0.30)	0.00	0.00	0
23/03/2011	Spot Bond	99.2382	99.5004	0.26	0.00	0.00	0
23/03/2011	Spot Bond	98.5401	98.7993	0.26	0.00	0.00	0
23/03/2011	Spot Bond	102.5433	102.6526	0.11	0.00	0.00	0
23/03/2011	Spot Bond	92.5109	92.9774	0.50	0.00	0.00	0
23/03/2011	Spot Bond	86.6675	87.0897	0.49	0.00	0.00	0
23/03/2011	Spot Bond	72.5226	72.7744	0.35	0.00	0.00	0
23/03/2011	Spot Bond	97.9299	98.6221	0.71	0.00	0.00	0
23/03/2011	Spot Bond	100.8684	100.9846	0.12	0.00	0.00	0
23/03/2011	Spot Bond	102.3908	102.4088	0.02	0.00	0.00	0
23/03/2011	Spot Bond	8.0000	90.6430	1033.04	0.00	0.00	0
Total							0