



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 25/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
25/03/2011	Spot Bond	83.3365	98.8274	18.59	0.00	0.00	0
25/03/2011	Spot Bond	103.9400	103.9582	0.02	0.00	0.00	0
25/03/2011	Spot Bond	121.8508	121.8970	0.04	0.00	0.00	0
25/03/2011	Spot Bond	116.2989	116.2346	(0.06)	0.00	0.00	0
25/03/2011	Spot Bond	8.5894	8.6217	0.38	0.00	0.00	0
25/03/2011	Spot Bond	3.8338	3.8521	0.48	0.00	0.00	0
25/03/2011	Spot Bond	106.9155	106.9201	0.00	0.00	0.00	0
25/03/2011	Spot Bond	114.6365	114.6447	0.01	0.00	0.00	0
25/03/2011	Spot Bond	99.6938	99.7405	0.05	0.00	0.00	0
25/03/2011	Spot Bond	99.0131	99.0632	0.05	0.00	0.00	0
25/03/2011	Spot Bond	102.7479	102.7548	0.01	0.00	0.00	0
25/03/2011	Spot Bond	93.1717	93.2222	0.05	0.00	0.00	0
25/03/2011	Spot Bond	87.3517	87.3418	(0.01)	0.00	0.00	0
25/03/2011	Spot Bond	72.9072	72.8864	(0.03)	0.00	0.00	0
25/03/2011	Spot Bond	98.6294	98.6367	0.01	0.00	0.00	0
25/03/2011	Spot Bond	100.9921	100.9995	0.01	0.00	0.00	0
25/03/2011	Spot Bond	102.4148	102.4208	0.01	0.00	0.00	0
25/03/2011	Spot Bond	8.0000	90.6816	1033.52	0.00	0.00	0
Total							0