



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 29/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
29/03/2011	Spot Bond	83.3365	98.9408	18.72	0.00	0.00	0
29/03/2011	Spot Bond	103.9722	103.9714	0.00	0.00	0.00	0
29/03/2011	Spot Bond	121.9012	121.7589	(0.12)	0.00	0.00	0
29/03/2011	Spot Bond	116.0786	115.8317	(0.21)	0.00	0.00	0
29/03/2011	Spot Bond	8.6541	109.7138	1167.76	0.00	0.00	0
29/03/2011	Spot Bond	3.8680	132.1390	3316.26	0.00	0.00	0
29/03/2011	Spot Bond	106.9248	106.7977	(0.12)	0.00	0.00	0
29/03/2011	Spot Bond	114.6530	114.6613	0.01	0.00	0.00	0
29/03/2011	Spot Bond	99.7138	99.5895	(0.12)	0.00	0.00	0
29/03/2011	Spot Bond	99.0587	98.9179	(0.14)	0.00	0.00	0
29/03/2011	Spot Bond	102.7618	102.6807	(0.08)	0.00	0.00	0
29/03/2011	Spot Bond	93.2151	93.0070	(0.22)	0.00	0.00	0
29/03/2011	Spot Bond	87.3924	87.1711	(0.25)	0.00	0.00	0
29/03/2011	Spot Bond	72.7506	72.4628	(0.40)	0.00	0.00	0
29/03/2011	Spot Bond	98.6439	98.6511	0.01	0.00	0.00	0
29/03/2011	Spot Bond	101.0070	101.0144	0.01	0.00	0.00	0
29/03/2011	Spot Bond	102.1510	102.1571	0.01	0.00	0.00	0
29/03/2011	Spot Bond	8.0000	90.7203	1034.00	0.00	0.00	0
Total							0