



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 31/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
31/03/2011	Spot Bond	83.3365	99.1682	19.00	0.00	0.00	0
31/03/2011	Spot Bond	103.9994	104.0241	0.02	0.00	0.00	0
31/03/2011	Spot Bond	121.6262	121.7349	0.09	0.00	0.00	0
31/03/2011	Spot Bond	115.4595	115.7606	0.26	0.00	0.00	0
31/03/2011	Spot Bond	109.7256	109.7606	0.03	0.00	0.00	0
31/03/2011	Spot Bond	132.1678	132.1774	0.01	0.00	0.00	0
31/03/2011	Spot Bond	106.7137	106.7843	0.07	0.00	0.00	0
31/03/2011	Spot Bond	114.6862	114.6945	0.01	0.00	0.00	0
31/03/2011	Spot Bond	99.3887	99.4840	0.10	0.00	0.00	0
31/03/2011	Spot Bond	98.7691	98.9822	0.22	0.00	0.00	0
31/03/2011	Spot Bond	102.6020	102.6343	0.03	0.00	0.00	0
31/03/2011	Spot Bond	92.8433	92.9509	0.12	0.00	0.00	0
31/03/2011	Spot Bond	86.9613	87.1319	0.20	0.00	0.00	0
31/03/2011	Spot Bond	72.2123	72.6472	0.60	0.00	0.00	0
31/03/2011	Spot Bond	98.6728	98.6801	0.01	0.00	0.00	0
31/03/2011	Spot Bond	101.1774	101.1849	0.01	0.00	0.00	0
31/03/2011	Spot Bond	102.1754	102.1816	0.01	0.00	0.00	0
31/03/2011	Spot Bond	8.0000	90.7977	1034.97	0.00	0.00	0
Total							0