



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 03/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/01/2011	Spot Bond	83.3365	92.1608	10.59	0.00	0.00	0
03/01/2011	Spot Bond	109.0315	109.0816	0.05	0.00	0.00	0
03/01/2011	Spot Bond	128.3598	128.6099	0.19	0.00	0.00	0
03/01/2011	Spot Bond	119.7910	120.3184	0.44	0.00	0.00	0
03/01/2011	Spot Bond	8.2095	8.2410	0.38	0.00	0.00	0
03/01/2011	Spot Bond	2.7420	2.7531	0.40	0.00	0.00	0
03/01/2011	Spot Bond	105.9634	106.1596	0.19	0.00	0.00	0
03/01/2011	Spot Bond	113.9504	113.9586	0.01	0.00	0.00	0
03/01/2011	Spot Bond	104.2740	104.5555	0.27	0.00	0.00	0
03/01/2011	Spot Bond	100.1208	100.4616	0.34	0.00	0.00	0
03/01/2011	Spot Bond	101.8772	102.0321	0.15	0.00	0.00	0
03/01/2011	Spot Bond	94.3158	94.6411	0.34	0.00	0.00	0
03/01/2011	Spot Bond	92.2531	92.5954	0.37	0.00	0.00	0
03/01/2011	Spot Bond	80.3413	80.7969	0.57	0.00	0.00	0
03/01/2011	Spot Bond	100.1398	100.1470	0.01	0.00	0.00	0
03/01/2011	Spot Bond	101.8463	101.8537	0.01	0.00	0.00	0
03/01/2011	Spot Bond	103.2265	103.2324	0.01	0.00	0.00	0
03/01/2011	Spot Bond	8.0000	92.5348	1056.68	0.00	0.00	0
Total							0