



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 14/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/03/2011	Spot Bond	83.3365	98.0970	17.71	0.00	0.00	0
14/03/2011	Spot Bond	103.6588	103.7099	0.05	0.00	0.00	0
14/03/2011	Spot Bond	121.0180	121.2327	0.18	0.00	0.00	0
14/03/2011	Spot Bond	115.0669	115.3230	0.22	0.00	0.00	0
14/03/2011	Spot Bond	10.7566	10.7982	0.39	0.00	0.00	0
14/03/2011	Spot Bond	3.6319	3.6468	0.41	0.00	0.00	0
14/03/2011	Spot Bond	106.2918	106.3795	0.08	0.00	0.00	0
14/03/2011	Spot Bond	115.0824	114.9057	(0.15)	0.00	0.00	0
14/03/2011	Spot Bond	98.6958	98.9620	0.27	0.00	0.00	0
14/03/2011	Spot Bond	97.8724	98.1667	0.30	0.00	0.00	0
14/03/2011	Spot Bond	102.1758	102.3227	0.14	0.00	0.00	0
14/03/2011	Spot Bond	91.9153	92.1652	0.27	0.00	0.00	0
14/03/2011	Spot Bond	89.3380	89.6582	0.36	0.00	0.00	0
14/03/2011	Spot Bond	75.1054	75.3135	0.28	0.00	0.00	0
14/03/2011	Spot Bond	100.1035	100.1108	0.01	0.00	0.00	0
14/03/2011	Spot Bond	101.3668	101.0910	(0.27)	0.00	0.00	0
14/03/2011	Spot Bond	102.2257	102.3429	0.11	0.00	0.00	0
14/03/2011	Spot Bond	8.0000	90.4307	1030.38	0.00	0.00	0
Total							0