



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 17/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/03/2011	Spot Bond	83.3365	98.4328	18.11	0.00	0.00	0
17/03/2011	Spot Bond	103.7868	103.7764	(0.01)	0.00	0.00	0
17/03/2011	Spot Bond	121.3172	121.0702	(0.20)	0.00	0.00	0
17/03/2011	Spot Bond	115.7825	115.3071	(0.41)	0.00	0.00	0
17/03/2011	Spot Bond	8.3817	8.4077	0.31	0.00	0.00	0
17/03/2011	Spot Bond	3.7226	3.7379	0.41	0.00	0.00	0
17/03/2011	Spot Bond	106.3866	106.3254	(0.06)	0.00	0.00	0
17/03/2011	Spot Bond	115.1318	114.9552	(0.15)	0.00	0.00	0
17/03/2011	Spot Bond	99.0980	98.8040	(0.30)	0.00	0.00	0
17/03/2011	Spot Bond	98.3899	98.1143	(0.28)	0.00	0.00	0
17/03/2011	Spot Bond	102.3704	102.3016	(0.07)	0.00	0.00	0
17/03/2011	Spot Bond	92.4170	91.9829	(0.47)	0.00	0.00	0
17/03/2011	Spot Bond	86.4863	86.2077	(0.32)	0.00	0.00	0
17/03/2011	Spot Bond	72.5157	72.1527	(0.50)	0.00	0.00	0
17/03/2011	Spot Bond	98.8483	97.9152	(0.94)	0.00	0.00	0
17/03/2011	Spot Bond	101.1280	101.0413	(0.09)	0.00	0.00	0
17/03/2011	Spot Bond	102.3728	102.3788	0.01	0.00	0.00	0
17/03/2011	Spot Bond	8.0000	90.5464	1031.83	0.00	0.00	0
Total							0