



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 22/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/03/2011	Spot Bond	83.3365	98.5452	18.25	0.00	0.00	0
22/03/2011	Spot Bond	103.8017	103.8182	0.02	0.00	0.00	0
22/03/2011	Spot Bond	121.1794	121.4142	0.19	0.00	0.00	0
22/03/2011	Spot Bond	115.4718	115.8200	0.30	0.00	0.00	0
22/03/2011	Spot Bond	8.4366	8.4683	0.38	0.00	0.00	0
22/03/2011	Spot Bond	3.7545	3.7700	0.41	0.00	0.00	0
22/03/2011	Spot Bond	106.4128	106.6489	0.22	0.00	0.00	0
22/03/2011	Spot Bond	114.9635	114.9717	0.01	0.00	0.00	0
22/03/2011	Spot Bond	98.9722	99.2382	0.27	0.00	0.00	0
22/03/2011	Spot Bond	98.2456	98.5401	0.30	0.00	0.00	0
22/03/2011	Spot Bond	102.3972	102.5433	0.14	0.00	0.00	0
22/03/2011	Spot Bond	92.1469	92.5109	0.40	0.00	0.00	0
22/03/2011	Spot Bond	86.3476	86.6675	0.37	0.00	0.00	0
22/03/2011	Spot Bond	72.2841	72.5226	0.33	0.00	0.00	0
22/03/2011	Spot Bond	97.9225	97.9299	0.01	0.00	0.00	0
22/03/2011	Spot Bond	100.8609	100.8684	0.01	0.00	0.00	0
22/03/2011	Spot Bond	102.3848	102.3908	0.01	0.00	0.00	0
22/03/2011	Spot Bond	8.0000	90.5850	1032.31	0.00	0.00	0
Total							0