



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 28/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
28/03/2011	Spot Bond	83.3365	98.8841	18.66	0.00	0.00	0
28/03/2011	Spot Bond	103.9582	103.9722	0.01	0.00	0.00	0
28/03/2011	Spot Bond	121.8970	121.9012	0.00	0.00	0.00	0
28/03/2011	Spot Bond	116.2346	116.0786	(0.13)	0.00	0.00	0
28/03/2011	Spot Bond	8.6217	8.6541	0.38	0.00	0.00	0
28/03/2011	Spot Bond	3.8521	3.8680	0.41	0.00	0.00	0
28/03/2011	Spot Bond	106.9201	106.9248	0.00	0.00	0.00	0
28/03/2011	Spot Bond	114.6447	114.6530	0.01	0.00	0.00	0
28/03/2011	Spot Bond	99.7405	99.7138	(0.03)	0.00	0.00	0
28/03/2011	Spot Bond	99.0632	99.0587	0.00	0.00	0.00	0
28/03/2011	Spot Bond	102.7548	102.7618	0.01	0.00	0.00	0
28/03/2011	Spot Bond	93.2222	93.2151	(0.01)	0.00	0.00	0
28/03/2011	Spot Bond	87.3418	87.3924	0.06	0.00	0.00	0
28/03/2011	Spot Bond	72.8864	72.7506	(0.19)	0.00	0.00	0
28/03/2011	Spot Bond	98.6367	98.6439	0.01	0.00	0.00	0
28/03/2011	Spot Bond	100.9995	101.0070	0.01	0.00	0.00	0
28/03/2011	Spot Bond	102.4208	102.1510	(0.26)	0.00	0.00	0
28/03/2011	Spot Bond	8.0000	90.7010	1033.76	0.00	0.00	0
Total							0