



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 30/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
30/03/2011	Spot Bond	83.3365	99.1112	18.93	0.00	0.00	0
30/03/2011	Spot Bond	103.9714	103.9994	0.03	0.00	0.00	0
30/03/2011	Spot Bond	121.7589	121.6262	(0.11)	0.00	0.00	0
30/03/2011	Spot Bond	115.8317	115.4595	(0.32)	0.00	0.00	0
30/03/2011	Spot Bond	109.7138	109.7256	0.01	0.00	0.00	0
30/03/2011	Spot Bond	132.1390	132.1678	0.02	0.00	0.00	0
30/03/2011	Spot Bond	106.7977	106.7137	(0.08)	0.00	0.00	0
30/03/2011	Spot Bond	114.6613	114.6862	0.02	0.00	0.00	0
30/03/2011	Spot Bond	99.5895	99.3887	(0.20)	0.00	0.00	0
30/03/2011	Spot Bond	98.9179	98.7691	(0.15)	0.00	0.00	0
30/03/2011	Spot Bond	102.6807	102.6020	(0.08)	0.00	0.00	0
30/03/2011	Spot Bond	93.0070	92.8433	(0.18)	0.00	0.00	0
30/03/2011	Spot Bond	87.1711	86.9613	(0.24)	0.00	0.00	0
30/03/2011	Spot Bond	72.4628	72.2123	(0.35)	0.00	0.00	0
30/03/2011	Spot Bond	98.6511	98.6728	0.02	0.00	0.00	0
30/03/2011	Spot Bond	101.0144	101.1774	0.16	0.00	0.00	0
30/03/2011	Spot Bond	102.1571	102.1754	0.02	0.00	0.00	0
30/03/2011	Spot Bond	8.0000	90.7783	1034.73	0.00	0.00	0
Total							0