



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 24/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/03/2011	Spot Bond	83.3365	98.7709	18.52	0.00	0.00	0
24/03/2011	Spot Bond	103.9065	103.9400	0.03	0.00	0.00	0
24/03/2011	Spot Bond	121.6578	121.8508	0.16	0.00	0.00	0
24/03/2011	Spot Bond	116.0870	116.2989	0.18	0.00	0.00	0
24/03/2011	Spot Bond	8.5572	8.5894	0.38	0.00	0.00	0
24/03/2011	Spot Bond	3.8181	3.8338	0.41	0.00	0.00	0
24/03/2011	Spot Bond	106.7787	106.9155	0.13	0.00	0.00	0
24/03/2011	Spot Bond	114.6282	114.6365	0.01	0.00	0.00	0
24/03/2011	Spot Bond	99.5004	99.6938	0.19	0.00	0.00	0
24/03/2011	Spot Bond	98.7993	99.0131	0.22	0.00	0.00	0
24/03/2011	Spot Bond	102.6526	102.7479	0.09	0.00	0.00	0
24/03/2011	Spot Bond	92.9774	93.1717	0.21	0.00	0.00	0
24/03/2011	Spot Bond	87.0897	87.3517	0.30	0.00	0.00	0
24/03/2011	Spot Bond	72.7744	72.9072	0.18	0.00	0.00	0
24/03/2011	Spot Bond	98.6221	98.6294	0.01	0.00	0.00	0
24/03/2011	Spot Bond	100.9846	100.9921	0.01	0.00	0.00	0
24/03/2011	Spot Bond	102.4088	102.4148	0.01	0.00	0.00	0
24/03/2011	Spot Bond	8.0000	90.6623	1033.28	0.00	0.00	0
Total							0