



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 17/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/03/2010	Spot Bond	77.3357	85.3194	10.32	0.00	0.00	0
17/03/2010	Spot Bond	106.9796	103.1512	(3.58)	0.00	0.00	0
17/03/2010	Spot Bond	108.2342	108.3619	0.12	0.00	0.00	0
17/03/2010	Spot Bond	123.1484	123.4051	0.21	0.00	0.00	0
17/03/2010	Spot Bond	115.2706	115.7582	0.42	0.00	0.00	0
17/03/2010	Spot Bond	104.1463	104.3561	0.20	0.00	0.00	0
17/03/2010	Spot Bond	97.5422	97.8726	0.34	0.00	0.00	0
17/03/2010	Spot Bond	97.2144	97.5401	0.34	0.00	0.00	0
17/03/2010	Spot Bond	98.8695	99.0531	0.19	0.00	0.00	0
17/03/2010	Spot Bond	90.5542	90.7915	0.26	0.00	0.00	0
17/03/2010	Spot Bond	87.8605	84.7628	(3.53)	0.00	0.00	0
17/03/2010	Spot Bond	75.7960	73.0618	(3.61)	0.00	0.00	0
Total							0