



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 24/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/03/2010	Spot Bond	77.3357	85.5384	10.61	0.00	0.00	0
24/03/2010	Spot Bond	106.9796	103.2723	(3.47)	0.00	0.00	0
24/03/2010	Spot Bond	108.6016	108.5107	(0.08)	0.00	0.00	0
24/03/2010	Spot Bond	123.8584	123.6160	(0.20)	0.00	0.00	0
24/03/2010	Spot Bond	116.7898	116.4455	(0.29)	0.00	0.00	0
24/03/2010	Spot Bond	104.7195	104.5334	(0.18)	0.00	0.00	0
24/03/2010	Spot Bond	98.4490	98.1951	(0.26)	0.00	0.00	0
24/03/2010	Spot Bond	98.1669	97.8534	(0.32)	0.00	0.00	0
24/03/2010	Spot Bond	99.3890	99.2329	(0.16)	0.00	0.00	0
24/03/2010	Spot Bond	91.7339	91.3744	(0.39)	0.00	0.00	0
24/03/2010	Spot Bond	85.4483	85.0716	(0.44)	0.00	0.00	0
24/03/2010	Spot Bond	73.9431	73.5991	(0.47)	0.00	0.00	0
<b>Total</b>							<b>0</b>