



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 01/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/03/2010	Spot Bond	77.3357	84.6297	9.43	0.00	0.00	0
01/03/2010	Spot Bond	106.9796	102.7699	(3.94)	0.00	0.00	0
01/03/2010	Spot Bond	107.9957	108.0168	0.02	0.00	0.00	0
01/03/2010	Spot Bond	129.6454	129.6741	0.02	0.00	0.00	0
01/03/2010	Spot Bond	115.1071	115.2764	0.15	0.00	0.00	0
01/03/2010	Spot Bond	103.8969	103.9198	0.02	0.00	0.00	0
01/03/2010	Spot Bond	101.2363	101.2602	0.02	0.00	0.00	0
01/03/2010	Spot Bond	96.9066	96.9294	0.02	0.00	0.00	0
01/03/2010	Spot Bond	98.6132	98.6351	0.02	0.00	0.00	0
01/03/2010	Spot Bond	89.9658	90.0776	0.12	0.00	0.00	0
01/03/2010	Spot Bond	87.3365	87.4195	0.10	0.00	0.00	0
01/03/2010	Spot Bond	75.5047	75.7175	0.28	0.00	0.00	0
<b>Total</b>							<b>0</b>