



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 15/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/03/2010	Spot Bond	77.3357	85.1374	10.09	0.00	0.00	0
15/03/2010	Spot Bond	106.9796	103.0506	(3.67)	0.00	0.00	0
15/03/2010	Spot Bond	108.2343	108.2271	(0.01)	0.00	0.00	0
15/03/2010	Spot Bond	123.2439	123.1712	(0.06)	0.00	0.00	0
15/03/2010	Spot Bond	115.3086	115.1021	(0.18)	0.00	0.00	0
15/03/2010	Spot Bond	104.2378	104.1625	(0.07)	0.00	0.00	0
15/03/2010	Spot Bond	97.6304	97.5462	(0.09)	0.00	0.00	0
15/03/2010	Spot Bond	97.2855	97.1915	(0.10)	0.00	0.00	0
15/03/2010	Spot Bond	98.9209	98.8792	(0.04)	0.00	0.00	0
15/03/2010	Spot Bond	90.6007	90.5024	(0.11)	0.00	0.00	0
15/03/2010	Spot Bond	87.9735	87.8703	(0.12)	0.00	0.00	0
15/03/2010	Spot Bond	75.8762	75.7002	(0.23)	0.00	0.00	0
Total							0