



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 16/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
16/03/2010	Spot Bond	77.3357	85.1738	10.14	0.00	0.00	0
16/03/2010	Spot Bond	106.9796	103.0707	(3.65)	0.00	0.00	0
16/03/2010	Spot Bond	108.2271	108.2342	0.01	0.00	0.00	0
16/03/2010	Spot Bond	123.1712	123.1484	(0.02)	0.00	0.00	0
16/03/2010	Spot Bond	115.1021	115.2706	0.15	0.00	0.00	0
16/03/2010	Spot Bond	104.1625	104.1463	(0.02)	0.00	0.00	0
16/03/2010	Spot Bond	97.5462	97.5422	0.00	0.00	0.00	0
16/03/2010	Spot Bond	97.1915	97.2144	0.02	0.00	0.00	0
16/03/2010	Spot Bond	98.8792	98.8695	(0.01)	0.00	0.00	0
16/03/2010	Spot Bond	90.5024	90.5542	0.06	0.00	0.00	0
16/03/2010	Spot Bond	87.8703	87.8605	(0.01)	0.00	0.00	0
16/03/2010	Spot Bond	75.7002	75.7960	0.13	0.00	0.00	0
<b>Total</b>							<b>0</b>