



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 29/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
29/03/2010	Spot Bond	77.3357	85.6481	10.75	0.00	0.00	0
29/03/2010	Spot Bond	106.9796	103.3329	(3.41)	0.00	0.00	0
29/03/2010	Spot Bond	108.4211	109.1674	0.69	0.00	0.00	0
29/03/2010	Spot Bond	124.7653	124.5917	(0.14)	0.00	0.00	0
29/03/2010	Spot Bond	118.4699	117.6754	(0.67)	0.00	0.00	0
29/03/2010	Spot Bond	105.4836	105.3286	(0.15)	0.00	0.00	0
29/03/2010	Spot Bond	99.3974	99.2032	(0.20)	0.00	0.00	0
29/03/2010	Spot Bond	99.1698	98.8655	(0.31)	0.00	0.00	0
29/03/2010	Spot Bond	100.0393	99.9493	(0.09)	0.00	0.00	0
29/03/2010	Spot Bond	92.7913	92.4133	(0.41)	0.00	0.00	0
29/03/2010	Spot Bond	86.4335	86.0734	(0.42)	0.00	0.00	0
29/03/2010	Spot Bond	74.9155	74.2077	(0.94)	0.00	0.00	0
<b>Total</b>							<b>0</b>