



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 19/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/03/2010	Spot Bond	77.3357	85.3924	10.42	0.00	0.00	0
19/03/2010	Spot Bond	106.9796	103.1915	(3.54)	0.00	0.00	0
19/03/2010	Spot Bond	108.4326	108.4397	0.01	0.00	0.00	0
19/03/2010	Spot Bond	123.5064	123.6326	0.10	0.00	0.00	0
19/03/2010	Spot Bond	115.9748	116.2865	0.27	0.00	0.00	0
19/03/2010	Spot Bond	104.4576	104.5198	0.06	0.00	0.00	0
19/03/2010	Spot Bond	97.9754	98.1049	0.13	0.00	0.00	0
19/03/2010	Spot Bond	97.6509	97.7911	0.14	0.00	0.00	0
19/03/2010	Spot Bond	99.1386	99.2241	0.09	0.00	0.00	0
19/03/2010	Spot Bond	90.9939	91.2874	0.32	0.00	0.00	0
19/03/2010	Spot Bond	84.8454	85.1150	0.32	0.00	0.00	0
19/03/2010	Spot Bond	73.2360	73.4107	0.24	0.00	0.00	0
Total							0