



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 03/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/12/2010	Spot Bond	83.3365	91.2705	9.52	0.00	0.00	0
03/12/2010	Spot Bond	108.2530	108.1909	(0.06)	0.00	0.00	0
03/12/2010	Spot Bond	127.2137	127.6033	0.31	0.00	0.00	0
03/12/2010	Spot Bond	123.2591	123.9819	0.59	0.00	0.00	0
03/12/2010	Spot Bond	7.3429	7.3713	0.39	0.00	0.00	0
03/12/2010	Spot Bond	2.4332	2.4407	0.31	0.00	0.00	0
03/12/2010	Spot Bond	109.6336	109.9050	0.25	0.00	0.00	0
03/12/2010	Spot Bond	112.7877	112.7960	0.01	0.00	0.00	0
03/12/2010	Spot Bond	102.8998	103.4937	0.58	0.00	0.00	0
03/12/2010	Spot Bond	102.7007	103.2444	0.53	0.00	0.00	0
03/12/2010	Spot Bond	104.9451	105.1039	0.15	0.00	0.00	0
03/12/2010	Spot Bond	96.7106	97.3110	0.62	0.00	0.00	0
03/12/2010	Spot Bond	90.7064	91.3022	0.66	0.00	0.00	0
03/12/2010	Spot Bond	78.4481	79.1490	0.89	0.00	0.00	0
03/12/2010	Spot Bond	2.4843	2.4907	0.26	0.00	0.00	0
03/12/2010	Spot Bond	101.7291	101.4481	(0.28)	0.00	0.00	0
03/12/2010	Spot Bond	102.6494	102.3094	(0.33)	0.00	0.00	0
03/12/2010	Spot Bond	8.0000	91.9551	1049.44	0.00	0.00	0
Total							0