



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 03/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/03/2010	Spot Bond	77.3357	84.7745	9.62	0.00	0.00	0
03/03/2010	Spot Bond	106.9796	102.8499	(3.86)	0.00	0.00	0
03/03/2010	Spot Bond	108.0379	108.0577	0.02	0.00	0.00	0
03/03/2010	Spot Bond	123.1180	123.0493	(0.06)	0.00	0.00	0
03/03/2010	Spot Bond	115.8728	115.5766	(0.26)	0.00	0.00	0
03/03/2010	Spot Bond	104.0615	104.0313	(0.03)	0.00	0.00	0
03/03/2010	Spot Bond	97.3828	97.3177	(0.07)	0.00	0.00	0
03/03/2010	Spot Bond	97.2754	97.1675	(0.11)	0.00	0.00	0
03/03/2010	Spot Bond	98.7534	98.7230	(0.03)	0.00	0.00	0
03/03/2010	Spot Bond	90.3700	90.1646	(0.23)	0.00	0.00	0
03/03/2010	Spot Bond	87.8138	87.6902	(0.14)	0.00	0.00	0
03/03/2010	Spot Bond	76.4832	76.1428	(0.45)	0.00	0.00	0
Total							0