



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 26/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/03/2010	Spot Bond	77.3357	85.6115	10.70	0.00	0.00	0
26/03/2010	Spot Bond	106.9796	103.3126	(3.43)	0.00	0.00	0
26/03/2010	Spot Bond	108.9866	108.4211	(0.52)	0.00	0.00	0
26/03/2010	Spot Bond	124.1893	124.7653	0.46	0.00	0.00	0
26/03/2010	Spot Bond	117.0444	118.4699	1.22	0.00	0.00	0
26/03/2010	Spot Bond	105.0272	105.4836	0.43	0.00	0.00	0
26/03/2010	Spot Bond	98.7808	99.3974	0.62	0.00	0.00	0
26/03/2010	Spot Bond	98.4943	99.1698	0.69	0.00	0.00	0
26/03/2010	Spot Bond	99.6672	100.0393	0.37	0.00	0.00	0
26/03/2010	Spot Bond	91.8814	92.7913	0.99	0.00	0.00	0
26/03/2010	Spot Bond	85.5922	86.4335	0.98	0.00	0.00	0
26/03/2010	Spot Bond	73.9336	74.9155	1.33	0.00	0.00	0
Total							0