



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 03/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/11/2010	Spot Bond	83.3365	90.1333	8.16	0.00	0.00	0
03/11/2010	Spot Bond	107.1726	107.7023	0.49	0.00	0.00	0
03/11/2010	Spot Bond	126.6296	126.9381	0.24	0.00	0.00	0
03/11/2010	Spot Bond	127.2712	126.6821	(0.46)	0.00	0.00	0
03/11/2010	Spot Bond	5.8262	6.6694	14.47	0.00	0.00	0
03/11/2010	Spot Bond	3.9390	4.5585	15.72	0.00	0.00	0
03/11/2010	Spot Bond	108.3545	108.6275	0.25	0.00	0.00	0
03/11/2010	Spot Bond	3.0359	3.4098	12.32	0.00	0.00	0
03/11/2010	Spot Bond	103.9391	104.0471	0.10	0.00	0.00	0
03/11/2010	Spot Bond	104.0172	104.0535	0.03	0.00	0.00	0
03/11/2010	Spot Bond	103.2821	103.6695	0.38	0.00	0.00	0
03/11/2010	Spot Bond	97.9939	97.8291	(0.17)	0.00	0.00	0
03/11/2010	Spot Bond	92.3755	92.1992	(0.19)	0.00	0.00	0
03/11/2010	Spot Bond	82.9269	82.1831	(0.90)	0.00	0.00	0
03/11/2010	Spot Bond	2.1022	2.3074	9.76	0.00	0.00	0
03/11/2010	Spot Bond	101.7503	102.0025	0.25	0.00	0.00	0
03/11/2010	Spot Bond	3.3754	3.6489	8.10	0.00	0.00	0
Total							0