



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 25/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
25/03/2010	Spot Bond	77.3357	85.5750	10.65	0.00	0.00	0
25/03/2010	Spot Bond	106.9796	103.2924	(3.45)	0.00	0.00	0
25/03/2010	Spot Bond	108.5107	108.9866	0.44	0.00	0.00	0
25/03/2010	Spot Bond	123.6160	124.1893	0.46	0.00	0.00	0
25/03/2010	Spot Bond	116.4455	117.0444	0.51	0.00	0.00	0
25/03/2010	Spot Bond	104.5334	105.0272	0.47	0.00	0.00	0
25/03/2010	Spot Bond	98.1951	98.7808	0.60	0.00	0.00	0
25/03/2010	Spot Bond	97.8534	98.4943	0.65	0.00	0.00	0
25/03/2010	Spot Bond	99.2329	99.6672	0.44	0.00	0.00	0
25/03/2010	Spot Bond	91.3744	91.8814	0.55	0.00	0.00	0
25/03/2010	Spot Bond	85.0716	85.5922	0.61	0.00	0.00	0
25/03/2010	Spot Bond	73.5991	73.9336	0.45	0.00	0.00	0
Total							0