



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 30/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
30/03/2010	Spot Bond	77.3357	85.8313	10.99	0.00	0.00	0
30/03/2010	Spot Bond	106.9796	103.4341	(3.31)	0.00	0.00	0
30/03/2010	Spot Bond	109.1674	109.2406	0.07	0.00	0.00	0
30/03/2010	Spot Bond	124.5917	124.7244	0.11	0.00	0.00	0
30/03/2010	Spot Bond	117.6754	117.6704	0.00	0.00	0.00	0
30/03/2010	Spot Bond	105.3286	105.4224	0.09	0.00	0.00	0
30/03/2010	Spot Bond	99.2032	99.3150	0.11	0.00	0.00	0
30/03/2010	Spot Bond	98.8655	98.9792	0.12	0.00	0.00	0
30/03/2010	Spot Bond	99.9493	100.0577	0.11	0.00	0.00	0
30/03/2010	Spot Bond	92.4133	92.4908	0.08	0.00	0.00	0
30/03/2010	Spot Bond	86.0734	86.1742	0.12	0.00	0.00	0
30/03/2010	Spot Bond	74.2077	74.0956	(0.15)	0.00	0.00	0
<b>Total</b>							<b>0</b>