



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 31/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
31/03/2010	Spot Bond	77.3357	85.8679	11.03	0.00	0.00	0
31/03/2010	Spot Bond	106.9796	103.4543	(3.30)	0.00	0.00	0
31/03/2010	Spot Bond	109.2406	109.1709	(0.06)	0.00	0.00	0
31/03/2010	Spot Bond	124.7244	124.9754	0.20	0.00	0.00	0
31/03/2010	Spot Bond	117.6704	117.7463	0.06	0.00	0.00	0
31/03/2010	Spot Bond	105.4224	105.6222	0.19	0.00	0.00	0
31/03/2010	Spot Bond	99.3150	99.4724	0.16	0.00	0.00	0
31/03/2010	Spot Bond	98.9792	99.2394	0.26	0.00	0.00	0
31/03/2010	Spot Bond	100.0577	100.2223	0.16	0.00	0.00	0
31/03/2010	Spot Bond	92.4908	92.5737	0.09	0.00	0.00	0
31/03/2010	Spot Bond	86.1742	86.2575	0.10	0.00	0.00	0
31/03/2010	Spot Bond	74.0956	74.0335	(0.08)	0.00	0.00	0
<b>Total</b>							<b>0</b>