



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 02/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
02/02/2010	Spot Bond	77.3357	83.6592	8.18	0.00	0.00	0
02/02/2010	Spot Bond	106.9796	108.7195	1.63	0.00	0.00	0
02/02/2010	Spot Bond	113.6886	113.7652	0.07	0.00	0.00	0
02/02/2010	Spot Bond	128.0143	128.2194	0.16	0.00	0.00	0
02/02/2010	Spot Bond	112.9559	113.2623	0.27	0.00	0.00	0
02/02/2010	Spot Bond	102.4025	102.5646	0.16	0.00	0.00	0
02/02/2010	Spot Bond	99.3115	99.5211	0.21	0.00	0.00	0
02/02/2010	Spot Bond	94.9477	95.1736	0.24	0.00	0.00	0
02/02/2010	Spot Bond	97.2752	97.4107	0.14	0.00	0.00	0
02/02/2010	Spot Bond	88.1571	88.4158	0.29	0.00	0.00	0
02/02/2010	Spot Bond	85.7814	86.0785	0.35	0.00	0.00	0
02/02/2010	Spot Bond	74.4750	74.7626	0.39	0.00	0.00	0
<b>Total</b>							<b>0</b>