



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 16/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
16/02/2010	Spot Bond	77.3357	84.1610	8.83	0.00	0.00	0
16/02/2010	Spot Bond	106.9796	102.5355	(4.15)	0.00	0.00	0
16/02/2010	Spot Bond	107.4342	107.5082	0.07	0.00	0.00	0
16/02/2010	Spot Bond	128.3695	128.5485	0.14	0.00	0.00	0
16/02/2010	Spot Bond	113.2982	113.7901	0.43	0.00	0.00	0
16/02/2010	Spot Bond	102.7275	102.8690	0.14	0.00	0.00	0
16/02/2010	Spot Bond	99.5700	99.8052	0.24	0.00	0.00	0
16/02/2010	Spot Bond	95.2409	95.4951	0.27	0.00	0.00	0
16/02/2010	Spot Bond	97.6673	97.7859	0.12	0.00	0.00	0
16/02/2010	Spot Bond	88.4921	88.8395	0.39	0.00	0.00	0
16/02/2010	Spot Bond	86.1382	86.4045	0.31	0.00	0.00	0
16/02/2010	Spot Bond	75.2689	75.7949	0.70	0.00	0.00	0
Total							0