



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 17/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/02/2010	Spot Bond	77.3357	84.2689	8.97	0.00	0.00	0
17/02/2010	Spot Bond	106.9796	102.5969	(4.10)	0.00	0.00	0
17/02/2010	Spot Bond	107.5082	107.6552	0.14	0.00	0.00	0
17/02/2010	Spot Bond	128.5485	128.9606	0.32	0.00	0.00	0
17/02/2010	Spot Bond	113.7901	114.1066	0.28	0.00	0.00	0
17/02/2010	Spot Bond	102.8690	103.2545	0.37	0.00	0.00	0
17/02/2010	Spot Bond	99.8052	100.2216	0.42	0.00	0.00	0
17/02/2010	Spot Bond	95.4951	95.9703	0.50	0.00	0.00	0
17/02/2010	Spot Bond	97.7859	98.0935	0.31	0.00	0.00	0
17/02/2010	Spot Bond	88.8395	89.1426	0.34	0.00	0.00	0
17/02/2010	Spot Bond	86.4045	86.6831	0.32	0.00	0.00	0
17/02/2010	Spot Bond	75.7949	74.8776	(1.21)	0.00	0.00	0
Total							0