



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 23/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/02/2010	Spot Bond	77.3357	84.4131	9.15	0.00	0.00	0
23/02/2010	Spot Bond	106.9796	102.6789	(4.02)	0.00	0.00	0
23/02/2010	Spot Bond	107.7350	107.6535	(0.08)	0.00	0.00	0
23/02/2010	Spot Bond	129.0220	128.7264	(0.23)	0.00	0.00	0
23/02/2010	Spot Bond	113.6318	113.3822	(0.22)	0.00	0.00	0
23/02/2010	Spot Bond	103.4028	103.1497	(0.24)	0.00	0.00	0
23/02/2010	Spot Bond	100.4530	100.1327	(0.32)	0.00	0.00	0
23/02/2010	Spot Bond	96.1847	95.8590	(0.34)	0.00	0.00	0
23/02/2010	Spot Bond	98.2241	97.9735	(0.26)	0.00	0.00	0
23/02/2010	Spot Bond	89.0892	88.7853	(0.34)	0.00	0.00	0
23/02/2010	Spot Bond	86.6542	86.3382	(0.36)	0.00	0.00	0
23/02/2010	Spot Bond	74.2834	74.1503	(0.18)	0.00	0.00	0
Total							0