



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 26/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/02/2010	Spot Bond	77.3357	84.5936	9.38	0.00	0.00	0
26/02/2010	Spot Bond	106.9796	102.7499	(3.95)	0.00	0.00	0
26/02/2010	Spot Bond	107.8866	107.9957	0.10	0.00	0.00	0
26/02/2010	Spot Bond	129.3163	129.6454	0.25	0.00	0.00	0
26/02/2010	Spot Bond	114.2357	115.1071	0.76	0.00	0.00	0
26/02/2010	Spot Bond	103.6366	103.8969	0.25	0.00	0.00	0
26/02/2010	Spot Bond	100.8389	101.2363	0.39	0.00	0.00	0
26/02/2010	Spot Bond	96.4742	96.9066	0.45	0.00	0.00	0
26/02/2010	Spot Bond	98.3665	98.6132	0.25	0.00	0.00	0
26/02/2010	Spot Bond	89.4957	89.9658	0.53	0.00	0.00	0
26/02/2010	Spot Bond	86.8830	87.3365	0.52	0.00	0.00	0
26/02/2010	Spot Bond	74.8311	75.5047	0.90	0.00	0.00	0
<b>Total</b>							<b>0</b>