



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 02/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
02/07/2010	Spot Bond	83.3365	85.8744	3.05	0.00	0.00	0
02/07/2010	Spot Bond	103.8612	105.3318	1.42	0.00	0.00	0
02/07/2010	Spot Bond	111.1392	111.1597	0.02	0.00	0.00	0
02/07/2010	Spot Bond	127.3078	127.3348	0.02	0.00	0.00	0
02/07/2010	Spot Bond	113.4544	113.4816	0.02	0.00	0.00	0
02/07/2010	Spot Bond	103.8164	103.8381	0.02	0.00	0.00	0
02/07/2010	Spot Bond	100.6638	100.6869	0.02	0.00	0.00	0
02/07/2010	Spot Bond	96.1330	96.1554	0.02	0.00	0.00	0
02/07/2010	Spot Bond	99.1343	99.1551	0.02	0.00	0.00	0
02/07/2010	Spot Bond	90.0251	90.0466	0.02	0.00	0.00	0
02/07/2010	Spot Bond	87.5315	87.5521	0.02	0.00	0.00	0
02/07/2010	Spot Bond	74.8747	74.8926	0.02	0.00	0.00	0
<b>Total</b>							<b>0</b>