



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 18/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/02/2010	Spot Bond	77.3357	84.3050	9.01	0.00	0.00	0
18/02/2010	Spot Bond	106.9796	102.6174	(4.08)	0.00	0.00	0
18/02/2010	Spot Bond	107.6552	107.6621	0.01	0.00	0.00	0
18/02/2010	Spot Bond	128.9606	128.8642	(0.07)	0.00	0.00	0
18/02/2010	Spot Bond	114.1066	113.2986	(0.71)	0.00	0.00	0
18/02/2010	Spot Bond	103.2545	103.2381	(0.02)	0.00	0.00	0
18/02/2010	Spot Bond	100.2216	100.1927	(0.03)	0.00	0.00	0
18/02/2010	Spot Bond	95.9703	95.9061	(0.07)	0.00	0.00	0
18/02/2010	Spot Bond	98.0935	98.0835	(0.01)	0.00	0.00	0
18/02/2010	Spot Bond	89.1426	88.8083	(0.37)	0.00	0.00	0
18/02/2010	Spot Bond	86.6831	86.3664	(0.37)	0.00	0.00	0
18/02/2010	Spot Bond	74.8776	73.9451	(1.25)	0.00	0.00	0
Total							0