



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 22/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/02/2010	Spot Bond	77.3357	84.3770	9.10	0.00	0.00	0
22/02/2010	Spot Bond	106.9796	102.6584	(4.04)	0.00	0.00	0
22/02/2010	Spot Bond	107.7282	107.7350	0.01	0.00	0.00	0
22/02/2010	Spot Bond	129.0433	129.0220	(0.02)	0.00	0.00	0
22/02/2010	Spot Bond	113.6967	113.6318	(0.06)	0.00	0.00	0
22/02/2010	Spot Bond	103.3996	103.4028	0.00	0.00	0.00	0
22/02/2010	Spot Bond	100.4821	100.4530	(0.03)	0.00	0.00	0
22/02/2010	Spot Bond	96.2200	96.1847	(0.04)	0.00	0.00	0
22/02/2010	Spot Bond	98.2342	98.2241	(0.01)	0.00	0.00	0
22/02/2010	Spot Bond	89.0970	89.0892	(0.01)	0.00	0.00	0
22/02/2010	Spot Bond	86.6946	86.6542	(0.05)	0.00	0.00	0
22/02/2010	Spot Bond	74.2652	74.2834	0.02	0.00	0.00	0
Total							0