



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 24/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/02/2010	Spot Bond	77.3357	84.5213	9.29	0.00	0.00	0
24/02/2010	Spot Bond	106.9796	109.2091	2.08	0.00	0.00	0
24/02/2010	Spot Bond	107.6535	107.8213	0.16	0.00	0.00	0
24/02/2010	Spot Bond	128.7264	129.1375	0.32	0.00	0.00	0
24/02/2010	Spot Bond	113.3822	113.9288	0.48	0.00	0.00	0
24/02/2010	Spot Bond	103.1497	103.5148	0.35	0.00	0.00	0
24/02/2010	Spot Bond	100.1327	100.6022	0.47	0.00	0.00	0
24/02/2010	Spot Bond	95.8590	96.3056	0.47	0.00	0.00	0
24/02/2010	Spot Bond	97.9735	98.2483	0.28	0.00	0.00	0
24/02/2010	Spot Bond	88.7853	89.2656	0.54	0.00	0.00	0
24/02/2010	Spot Bond	86.3382	86.7388	0.46	0.00	0.00	0
24/02/2010	Spot Bond	74.1503	74.5839	0.58	0.00	0.00	0
Total							0