



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 02/03/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
02/03/2010	Spot Bond	77.3357	84.6659	9.48	0.00	0.00	0
02/03/2010	Spot Bond	106.9796	102.7899	(3.92)	0.00	0.00	0
02/03/2010	Spot Bond	108.0168	108.0379	0.02	0.00	0.00	0
02/03/2010	Spot Bond	129.6741	123.1180	(5.06)	0.00	0.00	0
02/03/2010	Spot Bond	115.2764	115.8728	0.52	0.00	0.00	0
02/03/2010	Spot Bond	103.9198	104.0615	0.14	0.00	0.00	0
02/03/2010	Spot Bond	101.2602	97.3828	(3.83)	0.00	0.00	0
02/03/2010	Spot Bond	96.9294	97.2754	0.36	0.00	0.00	0
02/03/2010	Spot Bond	98.6351	98.7534	0.12	0.00	0.00	0
02/03/2010	Spot Bond	90.0776	90.3700	0.32	0.00	0.00	0
02/03/2010	Spot Bond	87.4195	87.8138	0.45	0.00	0.00	0
02/03/2010	Spot Bond	75.7175	76.4832	1.01	0.00	0.00	0
Total							0