



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 01/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/02/2010	Spot Bond	77.3357	83.6234	8.13	0.00	0.00	0
01/02/2010	Spot Bond	106.9796	108.6978	1.61	0.00	0.00	0
01/02/2010	Spot Bond	113.5351	113.6886	0.14	0.00	0.00	0
01/02/2010	Spot Bond	127.7844	128.0143	0.18	0.00	0.00	0
01/02/2010	Spot Bond	112.6045	112.9559	0.31	0.00	0.00	0
01/02/2010	Spot Bond	102.1811	102.4025	0.22	0.00	0.00	0
01/02/2010	Spot Bond	99.0759	99.3115	0.24	0.00	0.00	0
01/02/2010	Spot Bond	94.6935	94.9477	0.27	0.00	0.00	0
01/02/2010	Spot Bond	97.0591	97.2752	0.22	0.00	0.00	0
01/02/2010	Spot Bond	87.8991	88.1571	0.29	0.00	0.00	0
01/02/2010	Spot Bond	85.5158	85.7814	0.31	0.00	0.00	0
01/02/2010	Spot Bond	74.1128	74.4750	0.49	0.00	0.00	0
<b>Total</b>							<b>0</b>