



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 15/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/02/2010	Spot Bond	77.3357	84.1251	8.78	0.00	0.00	0
15/02/2010	Spot Bond	106.9796	102.5150	(4.17)	0.00	0.00	0
15/02/2010	Spot Bond	113.9127	107.4342	(5.69)	0.00	0.00	0
15/02/2010	Spot Bond	128.3905	128.3695	(0.02)	0.00	0.00	0
15/02/2010	Spot Bond	113.4093	113.2982	(0.10)	0.00	0.00	0
15/02/2010	Spot Bond	102.7634	102.7275	(0.03)	0.00	0.00	0
15/02/2010	Spot Bond	99.5985	99.5700	(0.03)	0.00	0.00	0
15/02/2010	Spot Bond	95.3045	95.2409	(0.07)	0.00	0.00	0
15/02/2010	Spot Bond	97.6611	97.6673	0.01	0.00	0.00	0
15/02/2010	Spot Bond	88.4998	88.4921	(0.01)	0.00	0.00	0
15/02/2010	Spot Bond	86.1783	86.1382	(0.05)	0.00	0.00	0
15/02/2010	Spot Bond	75.3675	75.2689	(0.13)	0.00	0.00	0
Total							0