



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 25/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
25/02/2010	Spot Bond	77.3357	84.5574	9.34	0.00	0.00	0
25/02/2010	Spot Bond	106.9796	102.7299	(3.97)	0.00	0.00	0
25/02/2010	Spot Bond	107.8213	107.8866	0.06	0.00	0.00	0
25/02/2010	Spot Bond	129.1375	129.3163	0.14	0.00	0.00	0
25/02/2010	Spot Bond	113.9288	114.2357	0.27	0.00	0.00	0
25/02/2010	Spot Bond	103.5148	103.6366	0.12	0.00	0.00	0
25/02/2010	Spot Bond	100.6022	100.8389	0.24	0.00	0.00	0
25/02/2010	Spot Bond	96.3056	96.4742	0.18	0.00	0.00	0
25/02/2010	Spot Bond	98.2483	98.3665	0.12	0.00	0.00	0
25/02/2010	Spot Bond	89.2656	89.4957	0.26	0.00	0.00	0
25/02/2010	Spot Bond	86.7388	86.8830	0.17	0.00	0.00	0
25/02/2010	Spot Bond	74.5839	74.8311	0.33	0.00	0.00	0
Total							0