



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 02/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
02/11/2010	Spot Bond	83.3365	90.0203	8.02	0.00	0.00	0
02/11/2010	Spot Bond	107.1726	107.6474	0.44	0.00	0.00	0
02/11/2010	Spot Bond	126.6296	126.8627	0.18	0.00	0.00	0
02/11/2010	Spot Bond	127.2712	126.6009	(0.53)	0.00	0.00	0
02/11/2010	Spot Bond	5.8262	6.5913	13.13	0.00	0.00	0
02/11/2010	Spot Bond	3.9390	4.5017	14.28	0.00	0.00	0
02/11/2010	Spot Bond	108.3545	108.5642	0.19	0.00	0.00	0
02/11/2010	Spot Bond	3.0359	3.3756	11.19	0.00	0.00	0
02/11/2010	Spot Bond	103.9391	103.9819	0.04	0.00	0.00	0
02/11/2010	Spot Bond	104.0172	103.9880	(0.03)	0.00	0.00	0
02/11/2010	Spot Bond	103.2821	103.6112	0.32	0.00	0.00	0
02/11/2010	Spot Bond	97.9939	97.7671	(0.23)	0.00	0.00	0
02/11/2010	Spot Bond	92.3755	92.1398	(0.26)	0.00	0.00	0
02/11/2010	Spot Bond	82.9269	82.1302	(0.96)	0.00	0.00	0
02/11/2010	Spot Bond	2.1022	2.2890	8.88	0.00	0.00	0
02/11/2010	Spot Bond	101.7503	101.9809	0.23	0.00	0.00	0
02/11/2010	Spot Bond	3.3754	3.6244	7.38	0.00	0.00	0
Total							0