



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 19/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/02/2010	Spot Bond	77.3357	84.3410	9.06	0.00	0.00	0
19/02/2010	Spot Bond	106.9796	102.6379	(4.06)	0.00	0.00	0
19/02/2010	Spot Bond	107.6621	107.7282	0.06	0.00	0.00	0
19/02/2010	Spot Bond	128.8642	129.0433	0.14	0.00	0.00	0
19/02/2010	Spot Bond	113.2986	113.6967	0.35	0.00	0.00	0
19/02/2010	Spot Bond	103.2381	103.3996	0.16	0.00	0.00	0
19/02/2010	Spot Bond	100.1927	100.4821	0.29	0.00	0.00	0
19/02/2010	Spot Bond	95.9061	96.2200	0.33	0.00	0.00	0
19/02/2010	Spot Bond	98.0835	98.2342	0.15	0.00	0.00	0
19/02/2010	Spot Bond	88.8083	89.0970	0.33	0.00	0.00	0
19/02/2010	Spot Bond	86.3664	86.6946	0.38	0.00	0.00	0
19/02/2010	Spot Bond	73.9451	74.2652	0.43	0.00	0.00	0
Total							0