



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 02/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
02/12/2010	Spot Bond	83.3365	91.2323	9.47	0.00	0.00	0
02/12/2010	Spot Bond	108.2715	108.2530	(0.02)	0.00	0.00	0
02/12/2010	Spot Bond	127.4158	127.2137	(0.16)	0.00	0.00	0
02/12/2010	Spot Bond	123.6280	123.2591	(0.30)	0.00	0.00	0
02/12/2010	Spot Bond	7.3147	7.3429	0.39	0.00	0.00	0
02/12/2010	Spot Bond	2.4234	2.4332	0.40	0.00	0.00	0
02/12/2010	Spot Bond	109.7917	109.6336	(0.14)	0.00	0.00	0
02/12/2010	Spot Bond	112.7794	112.7877	0.01	0.00	0.00	0
02/12/2010	Spot Bond	103.1368	102.8998	(0.23)	0.00	0.00	0
02/12/2010	Spot Bond	102.9096	102.7007	(0.20)	0.00	0.00	0
02/12/2010	Spot Bond	105.0521	104.9451	(0.10)	0.00	0.00	0
02/12/2010	Spot Bond	96.9329	96.7106	(0.23)	0.00	0.00	0
02/12/2010	Spot Bond	91.0054	90.7064	(0.33)	0.00	0.00	0
02/12/2010	Spot Bond	78.8134	78.4481	(0.46)	0.00	0.00	0
02/12/2010	Spot Bond	2.4779	2.4843	0.26	0.00	0.00	0
02/12/2010	Spot Bond	101.7218	101.7291	0.01	0.00	0.00	0
02/12/2010	Spot Bond	102.6433	102.6494	0.01	0.00	0.00	0
02/12/2010	Spot Bond	8.0000	91.9352	1049.19	0.00	0.00	0
Total							0