



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 18/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/02/2011	Spot Bond	83.3365	96.8853	16.26	0.00	0.00	0
18/02/2011	Spot Bond	103.4005	103.4323	0.03	0.00	0.00	0
18/02/2011	Spot Bond	127.8773	128.0113	0.10	0.00	0.00	0
18/02/2011	Spot Bond	117.8666	117.8940	0.02	0.00	0.00	0
18/02/2011	Spot Bond	9.8976	9.9357	0.38	0.00	0.00	0
18/02/2011	Spot Bond	3.3486	3.3622	0.41	0.00	0.00	0
18/02/2011	Spot Bond	105.4545	105.6437	0.18	0.00	0.00	0
18/02/2011	Spot Bond	111.8015	111.9894	0.17	0.00	0.00	0
18/02/2011	Spot Bond	103.8876	104.0108	0.12	0.00	0.00	0
18/02/2011	Spot Bond	99.4401	99.5744	0.14	0.00	0.00	0
18/02/2011	Spot Bond	101.7161	101.9172	0.20	0.00	0.00	0
18/02/2011	Spot Bond	93.4959	93.6645	0.18	0.00	0.00	0
18/02/2011	Spot Bond	91.1240	91.2996	0.19	0.00	0.00	0
18/02/2011	Spot Bond	78.4132	78.5136	0.13	0.00	0.00	0
18/02/2011	Spot Bond	98.5975	98.6050	0.01	0.00	0.00	0
18/02/2011	Spot Bond	99.9785	99.9861	0.01	0.00	0.00	0
18/02/2011	Spot Bond	101.9248	101.9309	0.01	0.00	0.00	0
18/02/2011	Spot Bond	8.0000	90.0060	1025.08	0.00	0.00	0
<b>Total</b>							<b>0</b>