



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 15/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/02/2011	Spot Bond	83.3365	96.6141	15.93	0.00	0.00	0
15/02/2011	Spot Bond	109.6848	103.2188	(5.90)	0.00	0.00	0
15/02/2011	Spot Bond	127.3144	127.3628	0.04	0.00	0.00	0
15/02/2011	Spot Bond	117.3489	117.5666	0.19	0.00	0.00	0
15/02/2011	Spot Bond	9.7021	9.7445	0.44	0.00	0.00	0
15/02/2011	Spot Bond	3.2840	3.2948	0.33	0.00	0.00	0
15/02/2011	Spot Bond	105.0117	105.0501	0.04	0.00	0.00	0
15/02/2011	Spot Bond	111.5799	111.5884	0.01	0.00	0.00	0
15/02/2011	Spot Bond	103.3724	103.4454	0.07	0.00	0.00	0
15/02/2011	Spot Bond	98.9651	98.9596	(0.01)	0.00	0.00	0
15/02/2011	Spot Bond	101.2024	101.2613	0.06	0.00	0.00	0
15/02/2011	Spot Bond	93.0662	93.0875	0.02	0.00	0.00	0
15/02/2011	Spot Bond	90.7111	90.7011	(0.01)	0.00	0.00	0
15/02/2011	Spot Bond	78.1585	78.2176	0.08	0.00	0.00	0
15/02/2011	Spot Bond	98.5601	98.5676	0.01	0.00	0.00	0
15/02/2011	Spot Bond	99.9405	99.9481	0.01	0.00	0.00	0
15/02/2011	Spot Bond	101.8943	101.7883	(0.10)	0.00	0.00	0
15/02/2011	Spot Bond	8.0000	89.9086	1023.86	0.00	0.00	0
Total							0