



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 23/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/02/2011	Spot Bond	83.3365	97.1581	16.59	0.00	0.00	0
23/02/2011	Spot Bond	103.4189	103.4337	0.01	0.00	0.00	0
23/02/2011	Spot Bond	127.7008	127.6962	0.00	0.00	0.00	0
23/02/2011	Spot Bond	116.6236	115.7270	(0.77)	0.00	0.00	0
23/02/2011	Spot Bond	10.0122	10.1282	1.16	0.00	0.00	0
23/02/2011	Spot Bond	3.3895	3.4310	1.22	0.00	0.00	0
23/02/2011	Spot Bond	105.5691	105.8677	0.28	0.00	0.00	0
23/02/2011	Spot Bond	112.3662	112.3916	0.02	0.00	0.00	0
23/02/2011	Spot Bond	103.6077	103.4290	(0.17)	0.00	0.00	0
23/02/2011	Spot Bond	99.0053	98.7678	(0.24)	0.00	0.00	0
23/02/2011	Spot Bond	101.8140	101.8602	0.05	0.00	0.00	0
23/02/2011	Spot Bond	93.0325	92.8347	(0.21)	0.00	0.00	0
23/02/2011	Spot Bond	90.6933	90.2361	(0.50)	0.00	0.00	0
23/02/2011	Spot Bond	77.4516	76.5512	(1.16)	0.00	0.00	0
23/02/2011	Spot Bond	99.1552	99.1774	0.02	0.00	0.00	0
23/02/2011	Spot Bond	100.1888	100.3993	0.21	0.00	0.00	0
23/02/2011	Spot Bond	102.0830	102.2411	0.15	0.00	0.00	0
23/02/2011	Spot Bond	8.0000	90.1036	1026.30	0.00	0.00	0
Total							0