



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 25/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
25/02/2011	Spot Bond	83.3365	97.2676	16.72	0.00	0.00	0
25/02/2011	Spot Bond	109.9471	103.4714	(5.89)	0.00	0.00	0
25/02/2011	Spot Bond	127.7018	127.8139	0.09	0.00	0.00	0
25/02/2011	Spot Bond	115.0629	115.3665	0.26	0.00	0.00	0
25/02/2011	Spot Bond	10.1570	10.1962	0.39	0.00	0.00	0
25/02/2011	Spot Bond	3.4449	3.4391	(0.17)	0.00	0.00	0
25/02/2011	Spot Bond	106.2077	106.1617	(0.04)	0.00	0.00	0
25/02/2011	Spot Bond	112.1302	113.4962	1.22	0.00	0.00	0
25/02/2011	Spot Bond	103.2296	103.3518	0.12	0.00	0.00	0
25/02/2011	Spot Bond	98.4043	98.5645	0.16	0.00	0.00	0
25/02/2011	Spot Bond	102.0088	102.0155	0.01	0.00	0.00	0
25/02/2011	Spot Bond	92.2484	92.5009	0.27	0.00	0.00	0
25/02/2011	Spot Bond	89.5904	89.7322	0.16	0.00	0.00	0
25/02/2011	Spot Bond	75.6340	75.9619	0.43	0.00	0.00	0
25/02/2011	Spot Bond	99.1848	100.2724	1.10	0.00	0.00	0
25/02/2011	Spot Bond	100.4068	100.6025	0.19	0.00	0.00	0
25/02/2011	Spot Bond	102.2471	102.3090	0.06	0.00	0.00	0
25/02/2011	Spot Bond	8.0000	90.1420	1026.78	0.00	0.00	0
Total							0