



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 17/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/02/2011	Spot Bond	83.3365	96.8310	16.19	0.00	0.00	0
17/02/2011	Spot Bond	103.3138	103.4005	0.08	0.00	0.00	0
17/02/2011	Spot Bond	127.5719	127.8773	0.24	0.00	0.00	0
17/02/2011	Spot Bond	117.6962	117.8666	0.14	0.00	0.00	0
17/02/2011	Spot Bond	9.8572	9.8976	0.41	0.00	0.00	0
17/02/2011	Spot Bond	3.3351	3.3486	0.41	0.00	0.00	0
17/02/2011	Spot Bond	105.1986	105.4545	0.24	0.00	0.00	0
17/02/2011	Spot Bond	111.6140	111.8015	0.17	0.00	0.00	0
17/02/2011	Spot Bond	103.6646	103.8876	0.22	0.00	0.00	0
17/02/2011	Spot Bond	99.1383	99.4401	0.30	0.00	0.00	0
17/02/2011	Spot Bond	101.4246	101.7161	0.29	0.00	0.00	0
17/02/2011	Spot Bond	93.2689	93.4959	0.24	0.00	0.00	0
17/02/2011	Spot Bond	90.8869	91.1240	0.26	0.00	0.00	0
17/02/2011	Spot Bond	78.2720	78.4132	0.18	0.00	0.00	0
17/02/2011	Spot Bond	98.5900	98.5975	0.01	0.00	0.00	0
17/02/2011	Spot Bond	99.9709	99.9785	0.01	0.00	0.00	0
17/02/2011	Spot Bond	101.8068	101.9248	0.12	0.00	0.00	0
17/02/2011	Spot Bond	8.0000	89.9865	1024.83	0.00	0.00	0
Total							0