



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 21/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/02/2011	Spot Bond	83.3365	96.9398	16.32	0.00	0.00	0
21/02/2011	Spot Bond	103.4323	103.4486	0.02	0.00	0.00	0
21/02/2011	Spot Bond	128.0113	128.0594	0.04	0.00	0.00	0
21/02/2011	Spot Bond	117.8940	117.6830	(0.18)	0.00	0.00	0
21/02/2011	Spot Bond	9.9357	9.9739	0.38	0.00	0.00	0
21/02/2011	Spot Bond	3.3622	3.3758	0.41	0.00	0.00	0
21/02/2011	Spot Bond	105.6437	105.8498	0.20	0.00	0.00	0
21/02/2011	Spot Bond	111.9894	112.3578	0.33	0.00	0.00	0
21/02/2011	Spot Bond	104.0108	104.0088	0.00	0.00	0.00	0
21/02/2011	Spot Bond	99.5744	99.4847	(0.09)	0.00	0.00	0
21/02/2011	Spot Bond	101.9172	102.0535	0.13	0.00	0.00	0
21/02/2011	Spot Bond	93.6645	93.5092	(0.17)	0.00	0.00	0
21/02/2011	Spot Bond	91.2996	91.1655	(0.15)	0.00	0.00	0
21/02/2011	Spot Bond	78.5136	78.3674	(0.19)	0.00	0.00	0
21/02/2011	Spot Bond	98.6050	98.6125	0.01	0.00	0.00	0
21/02/2011	Spot Bond	99.9861	100.1812	0.20	0.00	0.00	0
21/02/2011	Spot Bond	101.9309	101.9930	0.06	0.00	0.00	0
21/02/2011	Spot Bond	8.0000	90.0256	1025.32	0.00	0.00	0
Total							0