



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 22/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/02/2011	Spot Bond	83.3365	96.9942	16.39	0.00	0.00	0
22/02/2011	Spot Bond	103.4486	103.4189	(0.03)	0.00	0.00	0
22/02/2011	Spot Bond	128.0594	127.7008	(0.28)	0.00	0.00	0
22/02/2011	Spot Bond	117.6830	116.6236	(0.90)	0.00	0.00	0
22/02/2011	Spot Bond	9.9739	10.0122	0.38	0.00	0.00	0
22/02/2011	Spot Bond	3.3758	3.3895	0.41	0.00	0.00	0
22/02/2011	Spot Bond	105.8498	105.5691	(0.27)	0.00	0.00	0
22/02/2011	Spot Bond	112.3578	112.3662	0.01	0.00	0.00	0
22/02/2011	Spot Bond	104.0088	103.6077	(0.39)	0.00	0.00	0
22/02/2011	Spot Bond	99.4847	99.0053	(0.48)	0.00	0.00	0
22/02/2011	Spot Bond	102.0535	101.8140	(0.23)	0.00	0.00	0
22/02/2011	Spot Bond	93.5092	93.0325	(0.51)	0.00	0.00	0
22/02/2011	Spot Bond	91.1655	90.6933	(0.52)	0.00	0.00	0
22/02/2011	Spot Bond	78.3674	77.4516	(1.17)	0.00	0.00	0
22/02/2011	Spot Bond	98.6125	99.1552	0.55	0.00	0.00	0
22/02/2011	Spot Bond	100.1812	100.1888	0.01	0.00	0.00	0
22/02/2011	Spot Bond	101.9930	102.0830	0.09	0.00	0.00	0
22/02/2011	Spot Bond	8.0000	90.0451	1025.56	0.00	0.00	0
<b>Total</b>							<b>0</b>