



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 24/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/02/2011	Spot Bond	83.3365	97.2128	16.65	0.00	0.00	0
24/02/2011	Spot Bond	103.4337	109.9471	6.30	0.00	0.00	0
24/02/2011	Spot Bond	127.6962	127.7018	0.00	0.00	0.00	0
24/02/2011	Spot Bond	115.7270	115.0629	(0.57)	0.00	0.00	0
24/02/2011	Spot Bond	10.1282	10.1570	0.28	0.00	0.00	0
24/02/2011	Spot Bond	3.4310	3.4449	0.41	0.00	0.00	0
24/02/2011	Spot Bond	105.8677	106.2077	0.32	0.00	0.00	0
24/02/2011	Spot Bond	112.3916	112.1302	(0.23)	0.00	0.00	0
24/02/2011	Spot Bond	103.4290	103.2296	(0.19)	0.00	0.00	0
24/02/2011	Spot Bond	98.7678	98.4043	(0.37)	0.00	0.00	0
24/02/2011	Spot Bond	101.8602	102.0088	0.15	0.00	0.00	0
24/02/2011	Spot Bond	92.8347	92.2484	(0.63)	0.00	0.00	0
24/02/2011	Spot Bond	90.2361	89.5904	(0.72)	0.00	0.00	0
24/02/2011	Spot Bond	76.5512	75.6340	(1.20)	0.00	0.00	0
24/02/2011	Spot Bond	99.1774	99.1848	0.01	0.00	0.00	0
24/02/2011	Spot Bond	100.3993	100.4068	0.01	0.00	0.00	0
24/02/2011	Spot Bond	102.2411	102.2471	0.01	0.00	0.00	0
24/02/2011	Spot Bond	8.0000	90.1228	1026.54	0.00	0.00	0
Total							0