



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 14/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/02/2011	Spot Bond	83.3365	96.5600	15.87	0.00	0.00	0
14/02/2011	Spot Bond	109.6561	109.6848	0.03	0.00	0.00	0
14/02/2011	Spot Bond	127.1804	127.3144	0.11	0.00	0.00	0
14/02/2011	Spot Bond	117.1791	117.3489	0.14	0.00	0.00	0
14/02/2011	Spot Bond	9.6700	9.7021	0.33	0.00	0.00	0
14/02/2011	Spot Bond	3.2732	3.2840	0.33	0.00	0.00	0
14/02/2011	Spot Bond	104.8896	105.0117	0.12	0.00	0.00	0
14/02/2011	Spot Bond	111.5714	111.5799	0.01	0.00	0.00	0
14/02/2011	Spot Bond	103.2246	103.3724	0.14	0.00	0.00	0
14/02/2011	Spot Bond	98.8033	98.9651	0.16	0.00	0.00	0
14/02/2011	Spot Bond	101.1435	101.2024	0.06	0.00	0.00	0
14/02/2011	Spot Bond	93.0155	93.0662	0.05	0.00	0.00	0
14/02/2011	Spot Bond	90.6287	90.7111	0.09	0.00	0.00	0
14/02/2011	Spot Bond	77.8952	78.1585	0.34	0.00	0.00	0
14/02/2011	Spot Bond	98.5527	98.5601	0.01	0.00	0.00	0
14/02/2011	Spot Bond	99.8391	99.9405	0.10	0.00	0.00	0
14/02/2011	Spot Bond	101.8882	101.8943	0.01	0.00	0.00	0
14/02/2011	Spot Bond	8.0000	93.3808	1067.26	0.00	0.00	0
<b>Total</b>							<b>0</b>