



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 16/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
16/02/2011	Spot Bond	83.3365	96.7767	16.13	0.00	0.00	0
16/02/2011	Spot Bond	103.2188	103.3138	0.09	0.00	0.00	0
16/02/2011	Spot Bond	127.3628	127.5719	0.16	0.00	0.00	0
16/02/2011	Spot Bond	117.5666	117.6962	0.11	0.00	0.00	0
16/02/2011	Spot Bond	9.7445	9.8572	1.16	0.00	0.00	0
16/02/2011	Spot Bond	3.2948	3.3351	1.22	0.00	0.00	0
16/02/2011	Spot Bond	105.0501	105.1986	0.14	0.00	0.00	0
16/02/2011	Spot Bond	111.5884	111.6140	0.02	0.00	0.00	0
16/02/2011	Spot Bond	103.4454	103.6646	0.21	0.00	0.00	0
16/02/2011	Spot Bond	98.9596	99.1383	0.18	0.00	0.00	0
16/02/2011	Spot Bond	101.2613	101.4246	0.16	0.00	0.00	0
16/02/2011	Spot Bond	93.0875	93.2689	0.19	0.00	0.00	0
16/02/2011	Spot Bond	90.7011	90.8869	0.20	0.00	0.00	0
16/02/2011	Spot Bond	78.2176	78.2720	0.07	0.00	0.00	0
16/02/2011	Spot Bond	98.5676	98.5900	0.02	0.00	0.00	0
16/02/2011	Spot Bond	99.9481	99.9709	0.02	0.00	0.00	0
16/02/2011	Spot Bond	101.7883	101.8068	0.02	0.00	0.00	0
16/02/2011	Spot Bond	8.0000	89.9670	1024.59	0.00	0.00	0
Total							0