



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 28/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
28/02/2011	Spot Bond	83.3365	97.3225	16.78	0.00	0.00	0
28/02/2011	Spot Bond	103.4714	103.4876	0.02	0.00	0.00	0
28/02/2011	Spot Bond	127.8139	127.8408	0.02	0.00	0.00	0
28/02/2011	Spot Bond	115.3665	115.0723	(0.25)	0.00	0.00	0
28/02/2011	Spot Bond	10.1962	10.2355	0.39	0.00	0.00	0
28/02/2011	Spot Bond	3.4391	3.4507	0.34	0.00	0.00	0
28/02/2011	Spot Bond	106.1617	106.1828	0.02	0.00	0.00	0
28/02/2011	Spot Bond	113.4962	113.5046	0.01	0.00	0.00	0
28/02/2011	Spot Bond	103.3518	103.3505	0.00	0.00	0.00	0
28/02/2011	Spot Bond	98.5645	98.5596	0.00	0.00	0.00	0
28/02/2011	Spot Bond	102.0155	102.0351	0.02	0.00	0.00	0
28/02/2011	Spot Bond	92.5009	92.4070	(0.10)	0.00	0.00	0
28/02/2011	Spot Bond	89.7322	89.6929	(0.04)	0.00	0.00	0
28/02/2011	Spot Bond	75.9619	75.6319	(0.43)	0.00	0.00	0
28/02/2011	Spot Bond	100.2724	100.2797	0.01	0.00	0.00	0
28/02/2011	Spot Bond	100.6025	100.9873	0.38	0.00	0.00	0
28/02/2011	Spot Bond	102.3090	102.3150	0.01	0.00	0.00	0
28/02/2011	Spot Bond	8.0000	90.1613	1027.02	0.00	0.00	0
<b>Total</b>							<b>0</b>