



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 01/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/03/2011	Spot Bond	83.3365	97.3774	16.85	0.00	0.00	0
01/03/2011	Spot Bond	103.4876	103.4988	0.01	0.00	0.00	0
01/03/2011	Spot Bond	127.8408	127.8252	(0.01)	0.00	0.00	0
01/03/2011	Spot Bond	115.0723	114.8710	(0.17)	0.00	0.00	0
01/03/2011	Spot Bond	10.2355	10.2750	0.39	0.00	0.00	0
01/03/2011	Spot Bond	3.4507	3.4648	0.41	0.00	0.00	0
01/03/2011	Spot Bond	106.1828	106.1369	(0.04)	0.00	0.00	0
01/03/2011	Spot Bond	113.5046	114.0617	0.49	0.00	0.00	0
01/03/2011	Spot Bond	103.3505	103.2504	(0.10)	0.00	0.00	0
01/03/2011	Spot Bond	98.5596	98.3898	(0.17)	0.00	0.00	0
01/03/2011	Spot Bond	102.0351	101.9518	(0.08)	0.00	0.00	0
01/03/2011	Spot Bond	92.4070	92.2845	(0.13)	0.00	0.00	0
01/03/2011	Spot Bond	89.6929	89.5332	(0.18)	0.00	0.00	0
01/03/2011	Spot Bond	75.6319	75.3812	(0.33)	0.00	0.00	0
01/03/2011	Spot Bond	100.2797	100.2870	0.01	0.00	0.00	0
01/03/2011	Spot Bond	100.9873	100.9947	0.01	0.00	0.00	0
01/03/2011	Spot Bond	102.3150	102.3209	0.01	0.00	0.00	0
01/03/2011	Spot Bond	8.0000	90.1805	1027.26	0.00	0.00	0
Total							0