



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 02/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
02/03/2011	Spot Bond	83.3365	97.5425	17.05	0.00	0.00	0
02/03/2011	Spot Bond	103.4988	103.5865	0.08	0.00	0.00	0
02/03/2011	Spot Bond	127.8252	121.5075	(4.94)	0.00	0.00	0
02/03/2011	Spot Bond	114.8710	115.8740	0.87	0.00	0.00	0
02/03/2011	Spot Bond	10.2750	10.3869	1.09	0.00	0.00	0
02/03/2011	Spot Bond	3.4648	3.4977	0.95	0.00	0.00	0
02/03/2011	Spot Bond	106.1369	106.3511	0.20	0.00	0.00	0
02/03/2011	Spot Bond	114.0617	114.0866	0.02	0.00	0.00	0
02/03/2011	Spot Bond	103.2504	99.4746	(3.66)	0.00	0.00	0
02/03/2011	Spot Bond	98.3898	98.7879	0.40	0.00	0.00	0
02/03/2011	Spot Bond	101.9518	102.1778	0.22	0.00	0.00	0
02/03/2011	Spot Bond	92.2845	92.8693	0.63	0.00	0.00	0
02/03/2011	Spot Bond	89.5332	90.2918	0.85	0.00	0.00	0
02/03/2011	Spot Bond	75.3812	76.2087	1.10	0.00	0.00	0
02/03/2011	Spot Bond	100.2870	100.3088	0.02	0.00	0.00	0
02/03/2011	Spot Bond	100.9947	101.0169	0.02	0.00	0.00	0
02/03/2011	Spot Bond	102.3209	102.3388	0.02	0.00	0.00	0
02/03/2011	Spot Bond	8.0000	90.2382	1027.98	0.00	0.00	0
Total							0