



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 02/02/2011

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 02/02/2011 | Spot Bond | 83.3365 | 96.0227 | 15.22 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 109.2461 | 109.4657 | 0.20 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 126.8570 | 127.1532 | 0.23 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 117.0417 | 117.6489 | 0.52 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 9.2483 | 9.3550 | 1.15 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 3.1111 | 3.1540 | 1.38 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 104.6296 | 104.8631 | 0.22 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 112.5507 | 112.2140 | (0.30) | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 102.8715 | 103.2411 | 0.36 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 98.3674 | 98.7135 | 0.35 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 100.8116 | 100.9892 | 0.18 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 92.4079 | 92.8823 | 0.51 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 90.1329 | 90.6270 | 0.55 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 78.0872 | 78.5958 | 0.65 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 99.1343 | 98.8874 | (0.25) | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 100.3135 | 100.3360 | 0.02 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 102.0410 | 102.0590 | 0.02 | 0.00 | 0.00 | 0 |
| 02/02/2011 | Spot Bond | 8.0000 | 93.1786 | 1064.73 | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |