



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 03/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/02/2011	Spot Bond	83.3365	96.0762	15.29	0.00	0.00	0
03/02/2011	Spot Bond	109.4657	109.4280	(0.03)	0.00	0.00	0
03/02/2011	Spot Bond	127.1532	126.7284	(0.33)	0.00	0.00	0
03/02/2011	Spot Bond	117.6489	116.7236	(0.79)	0.00	0.00	0
03/02/2011	Spot Bond	9.3550	9.3908	0.38	0.00	0.00	0
03/02/2011	Spot Bond	3.1540	3.1693	0.48	0.00	0.00	0
03/02/2011	Spot Bond	104.8631	104.5313	(0.32)	0.00	0.00	0
03/02/2011	Spot Bond	112.2140	111.8621	(0.31)	0.00	0.00	0
03/02/2011	Spot Bond	103.2411	102.7898	(0.44)	0.00	0.00	0
03/02/2011	Spot Bond	98.7135	98.2346	(0.49)	0.00	0.00	0
03/02/2011	Spot Bond	100.9892	100.7359	(0.25)	0.00	0.00	0
03/02/2011	Spot Bond	92.8823	92.2892	(0.64)	0.00	0.00	0
03/02/2011	Spot Bond	90.6270	90.0933	(0.59)	0.00	0.00	0
03/02/2011	Spot Bond	78.5958	77.8319	(0.97)	0.00	0.00	0
03/02/2011	Spot Bond	98.8874	98.7606	(0.13)	0.00	0.00	0
03/02/2011	Spot Bond	100.3360	100.3434	0.01	0.00	0.00	0
03/02/2011	Spot Bond	102.0590	102.1215	0.06	0.00	0.00	0
03/02/2011	Spot Bond	8.0000	93.1988	1064.99	0.00	0.00	0
Total							0