



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 01/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/02/2011	Spot Bond	83.3365	95.8627	15.03	0.00	0.00	0
01/02/2011	Spot Bond	109.1929	109.2461	0.05	0.00	0.00	0
01/02/2011	Spot Bond	126.6146	126.8570	0.19	0.00	0.00	0
01/02/2011	Spot Bond	116.4451	117.0417	0.51	0.00	0.00	0
01/02/2011	Spot Bond	9.2130	9.2483	0.38	0.00	0.00	0
01/02/2011	Spot Bond	3.1060	3.1111	0.16	0.00	0.00	0
01/02/2011	Spot Bond	104.4563	104.6296	0.17	0.00	0.00	0
01/02/2011	Spot Bond	112.5422	112.5507	0.01	0.00	0.00	0
01/02/2011	Spot Bond	102.5740	102.8715	0.29	0.00	0.00	0
01/02/2011	Spot Bond	98.0390	98.3674	0.33	0.00	0.00	0
01/02/2011	Spot Bond	100.6739	100.8116	0.14	0.00	0.00	0
01/02/2011	Spot Bond	91.9492	92.4079	0.50	0.00	0.00	0
01/02/2011	Spot Bond	89.7134	90.1329	0.47	0.00	0.00	0
01/02/2011	Spot Bond	77.6191	78.0872	0.60	0.00	0.00	0
01/02/2011	Spot Bond	99.1269	99.1343	0.01	0.00	0.00	0
01/02/2011	Spot Bond	100.3060	100.3135	0.01	0.00	0.00	0
01/02/2011	Spot Bond	102.0350	102.0410	0.01	0.00	0.00	0
01/02/2011	Spot Bond	8.0000	93.1181	1063.98	0.00	0.00	0
Total							0