



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 08/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/02/2011	Spot Bond	83.3365	96.2369	15.48	0.00	0.00	0
08/02/2011	Spot Bond	109.4815	109.5659	0.08	0.00	0.00	0
08/02/2011	Spot Bond	126.7825	126.9597	0.14	0.00	0.00	0
08/02/2011	Spot Bond	117.0627	117.3755	0.27	0.00	0.00	0
08/02/2011	Spot Bond	9.4705	9.5068	0.38	0.00	0.00	0
08/02/2011	Spot Bond	3.1949	3.2053	0.33	0.00	0.00	0
08/02/2011	Spot Bond	104.5414	104.6805	0.13	0.00	0.00	0
08/02/2011	Spot Bond	111.5202	111.8876	0.33	0.00	0.00	0
08/02/2011	Spot Bond	102.8114	103.0338	0.22	0.00	0.00	0
08/02/2011	Spot Bond	98.3628	98.5799	0.22	0.00	0.00	0
08/02/2011	Spot Bond	100.7764	100.9133	0.14	0.00	0.00	0
08/02/2011	Spot Bond	92.4778	92.8208	0.37	0.00	0.00	0
08/02/2011	Spot Bond	90.2577	90.5864	0.36	0.00	0.00	0
08/02/2011	Spot Bond	78.0316	78.2961	0.34	0.00	0.00	0
08/02/2011	Spot Bond	98.6416	98.9171	0.28	0.00	0.00	0
08/02/2011	Spot Bond	100.0755	100.0830	0.01	0.00	0.00	0
08/02/2011	Spot Bond	102.1052	102.1112	0.01	0.00	0.00	0
08/02/2011	Spot Bond	8.0000	93.2594	1065.74	0.00	0.00	0
<b>Total</b>							<b>0</b>