



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 09/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
09/02/2011	Spot Bond	83.3365	96.3982	15.67	0.00	0.00	0
09/02/2011	Spot Bond	109.5659	109.6281	0.06	0.00	0.00	0
09/02/2011	Spot Bond	126.9597	127.1908	0.18	0.00	0.00	0
09/02/2011	Spot Bond	117.3755	117.5527	0.15	0.00	0.00	0
09/02/2011	Spot Bond	9.5068	9.6164	1.15	0.00	0.00	0
09/02/2011	Spot Bond	3.2053	3.2469	1.30	0.00	0.00	0
09/02/2011	Spot Bond	104.6805	104.8630	0.17	0.00	0.00	0
09/02/2011	Spot Bond	111.8876	111.5543	(0.30)	0.00	0.00	0
09/02/2011	Spot Bond	103.0338	103.2031	0.16	0.00	0.00	0
09/02/2011	Spot Bond	98.5799	98.8422	0.27	0.00	0.00	0
09/02/2011	Spot Bond	100.9133	101.0775	0.16	0.00	0.00	0
09/02/2011	Spot Bond	92.8208	93.0902	0.29	0.00	0.00	0
09/02/2011	Spot Bond	90.5864	90.7722	0.21	0.00	0.00	0
09/02/2011	Spot Bond	78.2961	78.3916	0.12	0.00	0.00	0
09/02/2011	Spot Bond	98.9171	98.9393	0.02	0.00	0.00	0
09/02/2011	Spot Bond	100.0830	100.1057	0.02	0.00	0.00	0
09/02/2011	Spot Bond	102.1112	102.1292	0.02	0.00	0.00	0
09/02/2011	Spot Bond	8.0000	93.3201	1066.50	0.00	0.00	0
Total							0