



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 09/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
09/03/2011	Spot Bond	83.3365	97.9300	17.51	0.00	0.00	0
09/03/2011	Spot Bond	103.5360	103.6094	0.07	0.00	0.00	0
09/03/2011	Spot Bond	120.5947	121.0300	0.36	0.00	0.00	0
09/03/2011	Spot Bond	114.7003	115.1940	0.43	0.00	0.00	0
09/03/2011	Spot Bond	10.5510	10.6739	1.16	0.00	0.00	0
09/03/2011	Spot Bond	3.5556	3.5923	1.03	0.00	0.00	0
09/03/2011	Spot Bond	105.6871	106.0997	0.39	0.00	0.00	0
09/03/2011	Spot Bond	115.0412	115.0659	0.02	0.00	0.00	0
09/03/2011	Spot Bond	98.2903	98.6994	0.42	0.00	0.00	0
09/03/2011	Spot Bond	97.5140	97.8808	0.38	0.00	0.00	0
09/03/2011	Spot Bond	101.6568	102.0091	0.35	0.00	0.00	0
09/03/2011	Spot Bond	91.6355	92.0142	0.41	0.00	0.00	0
09/03/2011	Spot Bond	88.9638	89.3851	0.47	0.00	0.00	0
09/03/2011	Spot Bond	74.9004	75.2966	0.53	0.00	0.00	0
09/03/2011	Spot Bond	99.9317	100.3598	0.43	0.00	0.00	0
09/03/2011	Spot Bond	101.0465	101.0687	0.02	0.00	0.00	0
09/03/2011	Spot Bond	102.3069	102.3249	0.02	0.00	0.00	0
09/03/2011	Spot Bond	8.0000	90.3729	1029.66	0.00	0.00	0
Total							0