



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/03/2011	Spot Bond	83.3365	97.7636	17.31	0.00	0.00	0
08/03/2011	Spot Bond	103.5337	103.5360	0.00	0.00	0.00	0
08/03/2011	Spot Bond	120.6950	120.5947	(0.08)	0.00	0.00	0
08/03/2011	Spot Bond	114.7635	114.7003	(0.06)	0.00	0.00	0
08/03/2011	Spot Bond	10.5104	10.5510	0.39	0.00	0.00	0
08/03/2011	Spot Bond	3.5411	3.5556	0.41	0.00	0.00	0
08/03/2011	Spot Bond	105.5993	105.6871	0.08	0.00	0.00	0
08/03/2011	Spot Bond	115.0330	115.0412	0.01	0.00	0.00	0
08/03/2011	Spot Bond	98.4623	98.2903	(0.17)	0.00	0.00	0
08/03/2011	Spot Bond	97.7077	97.5140	(0.20)	0.00	0.00	0
08/03/2011	Spot Bond	101.6875	101.6568	(0.03)	0.00	0.00	0
08/03/2011	Spot Bond	91.7845	91.6355	(0.16)	0.00	0.00	0
08/03/2011	Spot Bond	89.1211	88.9638	(0.18)	0.00	0.00	0
08/03/2011	Spot Bond	75.1474	74.9004	(0.33)	0.00	0.00	0
08/03/2011	Spot Bond	99.9244	99.9317	0.01	0.00	0.00	0
08/03/2011	Spot Bond	101.1336	101.0465	(0.09)	0.00	0.00	0
08/03/2011	Spot Bond	102.3009	102.3069	0.01	0.00	0.00	0
08/03/2011	Spot Bond	8.0000	90.3151	1028.94	0.00	0.00	0
Total							0