



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 10/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/03/2011	Spot Bond	83.3365	97.9857	17.58	0.00	0.00	0
10/03/2011	Spot Bond	103.6094	103.6377	0.03	0.00	0.00	0
10/03/2011	Spot Bond	121.0300	120.9926	(0.03)	0.00	0.00	0
10/03/2011	Spot Bond	115.1940	115.0391	(0.13)	0.00	0.00	0
10/03/2011	Spot Bond	10.6739	10.7152	0.39	0.00	0.00	0
10/03/2011	Spot Bond	3.5923	3.6170	0.69	0.00	0.00	0
10/03/2011	Spot Bond	106.0997	106.1875	0.08	0.00	0.00	0
10/03/2011	Spot Bond	115.0659	115.0742	0.01	0.00	0.00	0
10/03/2011	Spot Bond	98.6994	98.6734	(0.03)	0.00	0.00	0
10/03/2011	Spot Bond	97.8808	97.8224	(0.06)	0.00	0.00	0
10/03/2011	Spot Bond	102.0091	102.1179	0.11	0.00	0.00	0
10/03/2011	Spot Bond	92.0142	91.7797	(0.25)	0.00	0.00	0
10/03/2011	Spot Bond	89.3851	89.2273	(0.18)	0.00	0.00	0
10/03/2011	Spot Bond	75.2966	75.1250	(0.23)	0.00	0.00	0
10/03/2011	Spot Bond	100.3598	100.3671	0.01	0.00	0.00	0
10/03/2011	Spot Bond	101.0687	101.3595	0.29	0.00	0.00	0
10/03/2011	Spot Bond	102.3249	102.3309	0.01	0.00	0.00	0
10/03/2011	Spot Bond	8.0000	90.3922	1029.90	0.00	0.00	0
<b>Total</b>							<b>0</b>