



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 10/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/02/2011	Spot Bond	83.3365	96.4521	15.74	0.00	0.00	0
10/02/2011	Spot Bond	109.6281	109.6380	0.01	0.00	0.00	0
10/02/2011	Spot Bond	127.1908	127.1534	(0.03)	0.00	0.00	0
10/02/2011	Spot Bond	117.5527	117.2943	(0.22)	0.00	0.00	0
10/02/2011	Spot Bond	9.6164	9.6280	0.12	0.00	0.00	0
10/02/2011	Spot Bond	3.2469	3.2600	0.40	0.00	0.00	0
10/02/2011	Spot Bond	104.8630	104.8344	(0.03)	0.00	0.00	0
10/02/2011	Spot Bond	111.5543	111.7420	0.17	0.00	0.00	0
10/02/2011	Spot Bond	103.2031	103.2014	0.00	0.00	0.00	0
10/02/2011	Spot Bond	98.8422	98.7809	(0.06)	0.00	0.00	0
10/02/2011	Spot Bond	101.0775	101.0717	(0.01)	0.00	0.00	0
10/02/2011	Spot Bond	93.0902	93.0235	(0.07)	0.00	0.00	0
10/02/2011	Spot Bond	90.7722	90.6695	(0.11)	0.00	0.00	0
10/02/2011	Spot Bond	78.3916	78.0404	(0.45)	0.00	0.00	0
10/02/2011	Spot Bond	98.9393	98.5452	(0.40)	0.00	0.00	0
10/02/2011	Spot Bond	100.1057	99.8315	(0.27)	0.00	0.00	0
10/02/2011	Spot Bond	102.1292	102.0507	(0.08)	0.00	0.00	0
10/02/2011	Spot Bond	8.0000	93.3403	1066.75	0.00	0.00	0
<b>Total</b>							<b>0</b>