



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 11/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/03/2011	Spot Bond	83.3365	98.0413	17.65	0.00	0.00	0
11/03/2011	Spot Bond	103.6377	103.6588	0.02	0.00	0.00	0
11/03/2011	Spot Bond	120.9926	121.0180	0.02	0.00	0.00	0
11/03/2011	Spot Bond	115.0391	115.0669	0.02	0.00	0.00	0
11/03/2011	Spot Bond	10.7152	10.7566	0.39	0.00	0.00	0
11/03/2011	Spot Bond	3.6170	3.6319	0.41	0.00	0.00	0
11/03/2011	Spot Bond	106.1875	106.2918	0.10	0.00	0.00	0
11/03/2011	Spot Bond	115.0742	115.0824	0.01	0.00	0.00	0
11/03/2011	Spot Bond	98.6734	98.6958	0.02	0.00	0.00	0
11/03/2011	Spot Bond	97.8224	97.8724	0.05	0.00	0.00	0
11/03/2011	Spot Bond	102.1179	102.1758	0.06	0.00	0.00	0
11/03/2011	Spot Bond	91.7797	91.9153	0.15	0.00	0.00	0
11/03/2011	Spot Bond	89.2273	89.3380	0.12	0.00	0.00	0
11/03/2011	Spot Bond	75.1250	75.1054	(0.03)	0.00	0.00	0
11/03/2011	Spot Bond	100.3671	100.1035	(0.26)	0.00	0.00	0
11/03/2011	Spot Bond	101.3595	101.3668	0.01	0.00	0.00	0
11/03/2011	Spot Bond	102.3309	102.2257	(0.10)	0.00	0.00	0
11/03/2011	Spot Bond	8.0000	90.4114	1030.14	0.00	0.00	0
Total							0