



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 11/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/01/2011	Spot Bond	83.3365	92.3714	10.84	0.00	0.00	0
11/01/2011	Spot Bond	109.1484	109.1753	0.02	0.00	0.00	0
11/01/2011	Spot Bond	128.4296	128.5444	0.09	0.00	0.00	0
11/01/2011	Spot Bond	119.7064	120.0319	0.27	0.00	0.00	0
11/01/2011	Spot Bond	8.4649	8.4974	0.38	0.00	0.00	0
11/01/2011	Spot Bond	2.8272	2.8338	0.23	0.00	0.00	0
11/01/2011	Spot Bond	105.8466	105.9368	0.09	0.00	0.00	0
11/01/2011	Spot Bond	114.0163	114.0246	0.01	0.00	0.00	0
11/01/2011	Spot Bond	104.2209	104.3206	0.10	0.00	0.00	0
11/01/2011	Spot Bond	99.9196	100.0565	0.14	0.00	0.00	0
11/01/2011	Spot Bond	101.8341	101.9338	0.10	0.00	0.00	0
11/01/2011	Spot Bond	94.0850	94.2568	0.18	0.00	0.00	0
11/01/2011	Spot Bond	91.9670	92.1789	0.23	0.00	0.00	0
11/01/2011	Spot Bond	80.3106	80.7209	0.51	0.00	0.00	0
11/01/2011	Spot Bond	100.1975	100.2047	0.01	0.00	0.00	0
11/01/2011	Spot Bond	101.8099	101.7220	(0.09)	0.00	0.00	0
11/01/2011	Spot Bond	103.3882	103.3941	0.01	0.00	0.00	0
11/01/2011	Spot Bond	8.0000	92.6953	1058.69	0.00	0.00	0
Total							0