



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 11/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/02/2011	Spot Bond	83.3365	96.5060	15.80	0.00	0.00	0
11/02/2011	Spot Bond	109.6380	109.6561	0.02	0.00	0.00	0
11/02/2011	Spot Bond	127.1534	127.1804	0.02	0.00	0.00	0
11/02/2011	Spot Bond	117.2943	117.1791	(0.10)	0.00	0.00	0
11/02/2011	Spot Bond	9.6280	9.6700	0.44	0.00	0.00	0
11/02/2011	Spot Bond	3.2600	3.2732	0.40	0.00	0.00	0
11/02/2011	Spot Bond	104.8344	104.8896	0.05	0.00	0.00	0
11/02/2011	Spot Bond	111.7420	111.5714	(0.15)	0.00	0.00	0
11/02/2011	Spot Bond	103.2014	103.2246	0.02	0.00	0.00	0
11/02/2011	Spot Bond	98.7809	98.8033	0.02	0.00	0.00	0
11/02/2011	Spot Bond	101.0717	101.1435	0.07	0.00	0.00	0
11/02/2011	Spot Bond	93.0235	93.0155	(0.01)	0.00	0.00	0
11/02/2011	Spot Bond	90.6695	90.6287	(0.05)	0.00	0.00	0
11/02/2011	Spot Bond	78.0404	77.8952	(0.19)	0.00	0.00	0
11/02/2011	Spot Bond	98.5452	98.5527	0.01	0.00	0.00	0
11/02/2011	Spot Bond	99.8315	99.8391	0.01	0.00	0.00	0
11/02/2011	Spot Bond	102.0507	101.8882	(0.16)	0.00	0.00	0
11/02/2011	Spot Bond	8.0000	93.3605	1067.01	0.00	0.00	0
Total							0