



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 10/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/01/2011	Spot Bond	83.3365	92.3202	10.78	0.00	0.00	0
10/01/2011	Spot Bond	109.1978	109.1484	(0.05)	0.00	0.00	0
10/01/2011	Spot Bond	128.8518	128.4296	(0.33)	0.00	0.00	0
10/01/2011	Spot Bond	120.6293	119.7064	(0.77)	0.00	0.00	0
10/01/2011	Spot Bond	8.4325	8.4649	0.38	0.00	0.00	0
10/01/2011	Spot Bond	2.8158	2.8272	0.41	0.00	0.00	0
10/01/2011	Spot Bond	106.1757	105.8466	(0.31)	0.00	0.00	0
10/01/2011	Spot Bond	114.0081	114.0163	0.01	0.00	0.00	0
10/01/2011	Spot Bond	104.7410	104.2209	(0.50)	0.00	0.00	0
10/01/2011	Spot Bond	100.4752	99.9196	(0.55)	0.00	0.00	0
10/01/2011	Spot Bond	102.1279	101.8341	(0.29)	0.00	0.00	0
10/01/2011	Spot Bond	94.6718	94.0850	(0.62)	0.00	0.00	0
10/01/2011	Spot Bond	92.5876	91.9670	(0.67)	0.00	0.00	0
10/01/2011	Spot Bond	81.0805	80.3106	(0.95)	0.00	0.00	0
10/01/2011	Spot Bond	100.1903	100.1975	0.01	0.00	0.00	0
10/01/2011	Spot Bond	101.8025	101.8099	0.01	0.00	0.00	0
10/01/2011	Spot Bond	103.3824	103.3882	0.01	0.00	0.00	0
10/01/2011	Spot Bond	8.0000	92.6752	1058.44	0.00	0.00	0
Total							0