



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 11/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/08/2010	Spot Bond	83.3365	90.4351	8.52	0.00	0.00	0
11/08/2010	Spot Bond	103.8612	106.1789	2.23	0.00	0.00	0
11/08/2010	Spot Bond	112.2919	112.4549	0.15	0.00	0.00	0
11/08/2010	Spot Bond	130.0444	130.6021	0.43	0.00	0.00	0
11/08/2010	Spot Bond	118.8494	119.8216	0.82	0.00	0.00	0
11/08/2010	Spot Bond	114.6786	114.6920	0.01	0.00	0.00	0
11/08/2010	Spot Bond	129.4269	129.4576	0.02	0.00	0.00	0
11/08/2010	Spot Bond	105.7852	106.2253	0.42	0.00	0.00	0
11/08/2010	Spot Bond	109.3690	109.5725	0.19	0.00	0.00	0
11/08/2010	Spot Bond	103.9302	104.5586	0.60	0.00	0.00	0
11/08/2010	Spot Bond	99.5948	100.2521	0.66	0.00	0.00	0
11/08/2010	Spot Bond	100.9690	101.3269	0.35	0.00	0.00	0
11/08/2010	Spot Bond	93.5447	94.3477	0.86	0.00	0.00	0
11/08/2010	Spot Bond	90.7995	91.4709	0.74	0.00	0.00	0
11/08/2010	Spot Bond	79.2513	79.8576	0.77	0.00	0.00	0
11/08/2010	Spot Bond	95.9073	95.9304	0.02	0.00	0.00	0
11/08/2010	Spot Bond	97.6864	97.7101	0.02	0.00	0.00	0
11/08/2010	Spot Bond	98.7331	98.7550	0.02	0.00	0.00	0
Total							0