



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 11/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/11/2010	Spot Bond	83.3365	90.4351	8.52	0.00	0.00	0
11/11/2010	Spot Bond	107.1726	107.8489	0.63	0.00	0.00	0
11/11/2010	Spot Bond	126.6296	127.1394	0.40	0.00	0.00	0
11/11/2010	Spot Bond	127.2712	126.8988	(0.29)	0.00	0.00	0
11/11/2010	Spot Bond	5.8262	6.8821	18.12	0.00	0.00	0
11/11/2010	Spot Bond	3.9390	4.7134	19.66	0.00	0.00	0
11/11/2010	Spot Bond	108.3545	108.7965	0.41	0.00	0.00	0
11/11/2010	Spot Bond	3.0359	3.5026	15.37	0.00	0.00	0
11/11/2010	Spot Bond	103.9391	104.2212	0.27	0.00	0.00	0
11/11/2010	Spot Bond	104.0172	104.2283	0.20	0.00	0.00	0
11/11/2010	Spot Bond	103.2821	103.8254	0.53	0.00	0.00	0
11/11/2010	Spot Bond	97.9939	97.9949	0.00	0.00	0.00	0
11/11/2010	Spot Bond	92.3755	92.3577	(0.02)	0.00	0.00	0
11/11/2010	Spot Bond	82.9269	82.3241	(0.73)	0.00	0.00	0
11/11/2010	Spot Bond	2.1022	2.3571	12.13	0.00	0.00	0
11/11/2010	Spot Bond	101.7503	102.0603	0.30	0.00	0.00	0
11/11/2010	Spot Bond	3.3754	3.7148	10.05	0.00	0.00	0
Total							0