



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 11/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/02/2010	Spot Bond	77.3357	84.0532	8.69	0.00	0.00	0
11/02/2010	Spot Bond	106.9796	108.9585	1.85	0.00	0.00	0
11/02/2010	Spot Bond	113.8288	113.8521	0.02	0.00	0.00	0
11/02/2010	Spot Bond	128.1825	128.2366	0.04	0.00	0.00	0
11/02/2010	Spot Bond	113.1685	113.2426	0.07	0.00	0.00	0
11/02/2010	Spot Bond	102.5591	102.6218	0.06	0.00	0.00	0
11/02/2010	Spot Bond	99.3920	99.4426	0.05	0.00	0.00	0
11/02/2010	Spot Bond	95.0852	95.1371	0.05	0.00	0.00	0
11/02/2010	Spot Bond	97.4881	97.5425	0.06	0.00	0.00	0
11/02/2010	Spot Bond	88.2791	88.3304	0.06	0.00	0.00	0
11/02/2010	Spot Bond	85.9525	86.0042	0.06	0.00	0.00	0
11/02/2010	Spot Bond	75.0207	75.0388	0.02	0.00	0.00	0
<b>Total</b>							<b>0</b>