



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 11/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/06/2010	Spot Bond	83.3365	85.1518	2.18	0.00	0.00	0
11/06/2010	Spot Bond	103.8612	104.9134	1.01	0.00	0.00	0
11/06/2010	Spot Bond	110.7155	110.7504	0.03	0.00	0.00	0
11/06/2010	Spot Bond	126.6454	126.6510	0.00	0.00	0.00	0
11/06/2010	Spot Bond	113.3528	113.2192	(0.12)	0.00	0.00	0
11/06/2010	Spot Bond	103.1690	103.1746	0.01	0.00	0.00	0
11/06/2010	Spot Bond	100.1813	100.1747	(0.01)	0.00	0.00	0
11/06/2010	Spot Bond	95.7785	95.7368	(0.04)	0.00	0.00	0
11/06/2010	Spot Bond	102.2727	102.3158	0.04	0.00	0.00	0
11/06/2010	Spot Bond	93.4757	93.4599	(0.02)	0.00	0.00	0
11/06/2010	Spot Bond	87.2851	87.2640	(0.02)	0.00	0.00	0
11/06/2010	Spot Bond	74.9717	74.8890	(0.11)	0.00	0.00	0
Total							0