



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 11/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/10/2010	Spot Bond	83.3365	92.5397	11.04	0.00	0.00	0
11/10/2010	Spot Bond	107.1726	107.2455	0.07	0.00	0.00	0
11/10/2010	Spot Bond	126.6296	126.3111	(0.25)	0.00	0.00	0
11/10/2010	Spot Bond	127.2712	126.0072	(0.99)	0.00	0.00	0
11/10/2010	Spot Bond	5.8262	6.0460	3.77	0.00	0.00	0
11/10/2010	Spot Bond	3.9390	4.1064	4.25	0.00	0.00	0
11/10/2010	Spot Bond	108.3545	108.1011	(0.23)	0.00	0.00	0
11/10/2010	Spot Bond	3.0359	3.1354	3.28	0.00	0.00	0
11/10/2010	Spot Bond	103.9391	103.5049	(0.42)	0.00	0.00	0
11/10/2010	Spot Bond	104.0172	103.5090	(0.49)	0.00	0.00	0
11/10/2010	Spot Bond	103.2821	103.1841	(0.09)	0.00	0.00	0
11/10/2010	Spot Bond	97.9939	97.3130	(0.69)	0.00	0.00	0
11/10/2010	Spot Bond	92.3755	91.7056	(0.73)	0.00	0.00	0
11/10/2010	Spot Bond	82.9269	81.7439	(1.43)	0.00	0.00	0
11/10/2010	Spot Bond	2.1022	2.1585	2.68	0.00	0.00	0
11/10/2010	Spot Bond	101.7503	101.8223	0.07	0.00	0.00	0
11/10/2010	Spot Bond	3.3754	3.4504	2.22	0.00	0.00	0
Total							0