



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 11/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/01/2010	Spot Bond	77.3357	79.9044	3.32	0.00	0.00	0
11/01/2010	Spot Bond	106.9796	108.2430	1.18	0.00	0.00	0
11/01/2010	Spot Bond	112.7552	112.7155	(0.04)	0.00	0.00	0
11/01/2010	Spot Bond	126.2190	126.0728	(0.12)	0.00	0.00	0
11/01/2010	Spot Bond	111.1965	110.8594	(0.30)	0.00	0.00	0
11/01/2010	Spot Bond	100.9377	100.8227	(0.11)	0.00	0.00	0
11/01/2010	Spot Bond	97.3592	97.2010	(0.16)	0.00	0.00	0
11/01/2010	Spot Bond	93.0620	92.8858	(0.19)	0.00	0.00	0
11/01/2010	Spot Bond	95.9899	95.8988	(0.09)	0.00	0.00	0
11/01/2010	Spot Bond	86.5618	86.3213	(0.28)	0.00	0.00	0
11/01/2010	Spot Bond	84.2234	83.9737	(0.30)	0.00	0.00	0
11/01/2010	Spot Bond	74.0403	73.6384	(0.54)	0.00	0.00	0
Total							0