



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 17/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/11/2010	Spot Bond	83.3365	90.6622	8.79	0.00	0.00	0
17/11/2010	Spot Bond	107.1726	107.9590	0.73	0.00	0.00	0
17/11/2010	Spot Bond	126.6296	127.2906	0.52	0.00	0.00	0
17/11/2010	Spot Bond	127.2712	127.0616	(0.16)	0.00	0.00	0
17/11/2010	Spot Bond	5.8262	7.0461	20.94	0.00	0.00	0
17/11/2010	Spot Bond	3.9390	4.8330	22.69	0.00	0.00	0
17/11/2010	Spot Bond	108.3545	108.9234	0.53	0.00	0.00	0
17/11/2010	Spot Bond	3.0359	3.5739	17.72	0.00	0.00	0
17/11/2010	Spot Bond	103.9391	104.3520	0.40	0.00	0.00	0
17/11/2010	Spot Bond	104.0172	104.3596	0.33	0.00	0.00	0
17/11/2010	Spot Bond	103.2821	103.9424	0.64	0.00	0.00	0
17/11/2010	Spot Bond	97.9939	98.1193	0.13	0.00	0.00	0
17/11/2010	Spot Bond	92.3755	92.4767	0.11	0.00	0.00	0
17/11/2010	Spot Bond	82.9269	82.4300	(0.60)	0.00	0.00	0
17/11/2010	Spot Bond	2.1022	2.3952	13.94	0.00	0.00	0
17/11/2010	Spot Bond	101.7503	102.1036	0.35	0.00	0.00	0
17/11/2010	Spot Bond	3.3754	3.7649	11.54	0.00	0.00	0
Total							0