



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 19/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/11/2010	Spot Bond	83.3365	90.7380	8.88	0.00	0.00	0
19/11/2010	Spot Bond	107.1726	107.9957	0.77	0.00	0.00	0
19/11/2010	Spot Bond	126.6296	127.3410	0.56	0.00	0.00	0
19/11/2010	Spot Bond	127.2712	127.1159	(0.12)	0.00	0.00	0
19/11/2010	Spot Bond	5.8262	7.1017	21.89	0.00	0.00	0
19/11/2010	Spot Bond	3.9390	4.8736	23.72	0.00	0.00	0
19/11/2010	Spot Bond	108.3545	108.9658	0.56	0.00	0.00	0
19/11/2010	Spot Bond	3.0359	3.5980	18.51	0.00	0.00	0
19/11/2010	Spot Bond	103.9391	104.3956	0.44	0.00	0.00	0
19/11/2010	Spot Bond	104.0172	104.4034	0.37	0.00	0.00	0
19/11/2010	Spot Bond	103.2821	103.9814	0.68	0.00	0.00	0
19/11/2010	Spot Bond	97.9939	98.1609	0.17	0.00	0.00	0
19/11/2010	Spot Bond	92.3755	92.5165	0.15	0.00	0.00	0
19/11/2010	Spot Bond	82.9269	82.4653	(0.56)	0.00	0.00	0
19/11/2010	Spot Bond	2.1022	2.4080	14.55	0.00	0.00	0
19/11/2010	Spot Bond	101.7503	102.1181	0.36	0.00	0.00	0
19/11/2010	Spot Bond	3.3754	3.7818	12.04	0.00	0.00	0
Total							0