



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 22/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/11/2010	Spot Bond	83.3365	90.7759	8.93	0.00	0.00	0
22/11/2010	Spot Bond	107.1726	108.0140	0.79	0.00	0.00	0
22/11/2010	Spot Bond	126.6296	127.3662	0.58	0.00	0.00	0
22/11/2010	Spot Bond	127.2712	127.1430	(0.10)	0.00	0.00	0
22/11/2010	Spot Bond	5.8262	7.1296	22.37	0.00	0.00	0
22/11/2010	Spot Bond	3.9390	4.8940	24.24	0.00	0.00	0
22/11/2010	Spot Bond	108.3545	108.9869	0.58	0.00	0.00	0
22/11/2010	Spot Bond	3.0359	3.6100	18.91	0.00	0.00	0
22/11/2010	Spot Bond	103.9391	104.4174	0.46	0.00	0.00	0
22/11/2010	Spot Bond	104.0172	104.4254	0.39	0.00	0.00	0
22/11/2010	Spot Bond	103.2821	104.0010	0.70	0.00	0.00	0
22/11/2010	Spot Bond	97.9939	98.1817	0.19	0.00	0.00	0
22/11/2010	Spot Bond	92.3755	92.5363	0.17	0.00	0.00	0
22/11/2010	Spot Bond	82.9269	82.4830	(0.54)	0.00	0.00	0
22/11/2010	Spot Bond	2.1022	2.4144	14.85	0.00	0.00	0
22/11/2010	Spot Bond	101.7503	102.1253	0.37	0.00	0.00	0
22/11/2010	Spot Bond	3.3754	3.7903	12.29	0.00	0.00	0
22/11/2010	Spot Bond	8.0000	91.6964	1046.21	0.00	0.00	0
Total							0