



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 26/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/11/2010	Spot Bond	83.3365	91.0038	9.20	0.00	0.00	0
26/11/2010	Spot Bond	108.4612	108.3198	(0.13)	0.00	0.00	0
26/11/2010	Spot Bond	127.9058	126.9695	(0.73)	0.00	0.00	0
26/11/2010	Spot Bond	124.0612	122.5507	(1.22)	0.00	0.00	0
26/11/2010	Spot Bond	7.1401	7.1798	0.56	0.00	0.00	0
26/11/2010	Spot Bond	2.3421	2.3585	0.70	0.00	0.00	0
26/11/2010	Spot Bond	109.9909	109.2570	(0.67)	0.00	0.00	0
26/11/2010	Spot Bond	115.5321	114.2218	(1.13)	0.00	0.00	0
26/11/2010	Spot Bond	103.6824	102.5581	(1.08)	0.00	0.00	0
26/11/2010	Spot Bond	103.3575	102.1622	(1.16)	0.00	0.00	0
26/11/2010	Spot Bond	105.0796	104.6068	(0.45)	0.00	0.00	0
26/11/2010	Spot Bond	97.2040	96.0384	(1.20)	0.00	0.00	0
26/11/2010	Spot Bond	91.2698	89.9820	(1.41)	0.00	0.00	0
26/11/2010	Spot Bond	79.2222	77.8773	(1.70)	0.00	0.00	0
26/11/2010	Spot Bond	2.4018	2.4372	1.47	0.00	0.00	0
26/11/2010	Spot Bond	102.1129	102.1202	0.01	0.00	0.00	0
26/11/2010	Spot Bond	103.0137	103.0196	0.01	0.00	0.00	0
26/11/2010	Spot Bond	8.0000	91.8157	1047.70	0.00	0.00	0
Total							0