



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 16/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
16/11/2010	Spot Bond	83.3365	90.5486	8.65	0.00	0.00	0
16/11/2010	Spot Bond	107.1726	107.9039	0.68	0.00	0.00	0
16/11/2010	Spot Bond	126.6296	127.2149	0.46	0.00	0.00	0
16/11/2010	Spot Bond	127.2712	126.9801	(0.23)	0.00	0.00	0
16/11/2010	Spot Bond	5.8262	6.9637	19.52	0.00	0.00	0
16/11/2010	Spot Bond	3.9390	4.7728	21.17	0.00	0.00	0
16/11/2010	Spot Bond	108.3545	108.8599	0.47	0.00	0.00	0
16/11/2010	Spot Bond	3.0359	3.5381	16.54	0.00	0.00	0
16/11/2010	Spot Bond	103.9391	104.2866	0.33	0.00	0.00	0
16/11/2010	Spot Bond	104.0172	104.2940	0.27	0.00	0.00	0
16/11/2010	Spot Bond	103.2821	103.8839	0.58	0.00	0.00	0
16/11/2010	Spot Bond	97.9939	98.0571	0.06	0.00	0.00	0
16/11/2010	Spot Bond	92.3755	92.4172	0.05	0.00	0.00	0
16/11/2010	Spot Bond	82.9269	82.3770	(0.66)	0.00	0.00	0
16/11/2010	Spot Bond	2.1022	2.3761	13.03	0.00	0.00	0
16/11/2010	Spot Bond	101.7503	102.0819	0.33	0.00	0.00	0
16/11/2010	Spot Bond	3.3754	3.7398	10.80	0.00	0.00	0
Total							0