



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 23/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/11/2010	Spot Bond	83.3365	90.8139	8.97	0.00	0.00	0
23/11/2010	Spot Bond	107.1726	108.0324	0.80	0.00	0.00	0
23/11/2010	Spot Bond	126.6296	127.3914	0.60	0.00	0.00	0
23/11/2010	Spot Bond	127.2712	127.1702	(0.08)	0.00	0.00	0
23/11/2010	Spot Bond	5.8262	7.1576	22.85	0.00	0.00	0
23/11/2010	Spot Bond	3.9390	4.9144	24.76	0.00	0.00	0
23/11/2010	Spot Bond	108.3545	109.0081	0.60	0.00	0.00	0
23/11/2010	Spot Bond	3.0359	3.6222	19.31	0.00	0.00	0
23/11/2010	Spot Bond	103.9391	104.4392	0.48	0.00	0.00	0
23/11/2010	Spot Bond	104.0172	104.4473	0.41	0.00	0.00	0
23/11/2010	Spot Bond	103.2821	104.0205	0.71	0.00	0.00	0
23/11/2010	Spot Bond	97.9939	98.2024	0.21	0.00	0.00	0
23/11/2010	Spot Bond	92.3755	92.5562	0.20	0.00	0.00	0
23/11/2010	Spot Bond	82.9269	82.5007	(0.51)	0.00	0.00	0
23/11/2010	Spot Bond	2.1022	2.4209	15.16	0.00	0.00	0
23/11/2010	Spot Bond	101.7503	102.1325	0.38	0.00	0.00	0
23/11/2010	Spot Bond	3.3754	3.7988	12.54	0.00	0.00	0
23/11/2010	Spot Bond	8.0000	91.7163	1046.45	0.00	0.00	0
Total							0