



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 15/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/11/2010	Spot Bond	83.3365	90.5108	8.61	0.00	0.00	0
15/11/2010	Spot Bond	107.1726	107.8856	0.67	0.00	0.00	0
15/11/2010	Spot Bond	126.6296	127.1897	0.44	0.00	0.00	0
15/11/2010	Spot Bond	127.2712	126.9530	(0.25)	0.00	0.00	0
15/11/2010	Spot Bond	5.8262	6.9364	19.05	0.00	0.00	0
15/11/2010	Spot Bond	3.9390	4.7529	20.66	0.00	0.00	0
15/11/2010	Spot Bond	108.3545	108.8388	0.45	0.00	0.00	0
15/11/2010	Spot Bond	3.0359	3.5262	16.15	0.00	0.00	0
15/11/2010	Spot Bond	103.9391	104.2648	0.31	0.00	0.00	0
15/11/2010	Spot Bond	104.0172	104.2721	0.25	0.00	0.00	0
15/11/2010	Spot Bond	103.2821	103.8644	0.56	0.00	0.00	0
15/11/2010	Spot Bond	97.9939	98.0364	0.04	0.00	0.00	0
15/11/2010	Spot Bond	92.3755	92.3974	0.02	0.00	0.00	0
15/11/2010	Spot Bond	82.9269	82.3594	(0.68)	0.00	0.00	0
15/11/2010	Spot Bond	2.1022	2.3698	12.73	0.00	0.00	0
15/11/2010	Spot Bond	101.7503	102.0747	0.32	0.00	0.00	0
15/11/2010	Spot Bond	3.3754	3.7314	10.55	0.00	0.00	0
<b>Total</b>							<b>0</b>