



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 18/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/11/2010	Spot Bond	83.3365	90.7001	8.84	0.00	0.00	0
18/11/2010	Spot Bond	107.1726	107.9773	0.75	0.00	0.00	0
18/11/2010	Spot Bond	126.6296	127.3158	0.54	0.00	0.00	0
18/11/2010	Spot Bond	127.2712	127.0887	(0.14)	0.00	0.00	0
18/11/2010	Spot Bond	5.8262	7.0738	21.41	0.00	0.00	0
18/11/2010	Spot Bond	3.9390	4.8532	23.21	0.00	0.00	0
18/11/2010	Spot Bond	108.3545	108.9446	0.54	0.00	0.00	0
18/11/2010	Spot Bond	3.0359	3.5859	18.12	0.00	0.00	0
18/11/2010	Spot Bond	103.9391	104.3738	0.42	0.00	0.00	0
18/11/2010	Spot Bond	104.0172	104.3816	0.35	0.00	0.00	0
18/11/2010	Spot Bond	103.2821	103.9619	0.66	0.00	0.00	0
18/11/2010	Spot Bond	97.9939	98.1401	0.15	0.00	0.00	0
18/11/2010	Spot Bond	92.3755	92.4966	0.13	0.00	0.00	0
18/11/2010	Spot Bond	82.9269	82.4477	(0.58)	0.00	0.00	0
18/11/2010	Spot Bond	2.1022	2.4016	14.24	0.00	0.00	0
18/11/2010	Spot Bond	101.7503	102.1108	0.35	0.00	0.00	0
18/11/2010	Spot Bond	3.3754	3.7734	11.79	0.00	0.00	0
<b>Total</b>							<b>0</b>