



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 25/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
25/11/2010	Spot Bond	83.3365	90.9658	9.15	0.00	0.00	0
25/11/2010	Spot Bond	108.0875	108.4612	0.35	0.00	0.00	0
25/11/2010	Spot Bond	127.4672	127.9058	0.34	0.00	0.00	0
25/11/2010	Spot Bond	127.2517	124.0612	(2.51)	0.00	0.00	0
25/11/2010	Spot Bond	7.2424	7.1401	(1.41)	0.00	0.00	0
25/11/2010	Spot Bond	2.3168	2.3421	1.09	0.00	0.00	0
25/11/2010	Spot Bond	109.0717	109.9909	0.84	0.00	0.00	0
25/11/2010	Spot Bond	1.9796	115.5321	5736.28	0.00	0.00	0
25/11/2010	Spot Bond	104.5047	103.6824	(0.79)	0.00	0.00	0
25/11/2010	Spot Bond	104.5131	103.3575	(1.11)	0.00	0.00	0
25/11/2010	Spot Bond	104.0791	105.0796	0.96	0.00	0.00	0
25/11/2010	Spot Bond	98.2648	97.2040	(1.08)	0.00	0.00	0
25/11/2010	Spot Bond	92.6158	91.2698	(1.45)	0.00	0.00	0
25/11/2010	Spot Bond	82.5538	79.2222	(4.04)	0.00	0.00	0
25/11/2010	Spot Bond	2.4403	2.4018	(1.58)	0.00	0.00	0
25/11/2010	Spot Bond	102.1542	102.1129	(0.04)	0.00	0.00	0
25/11/2010	Spot Bond	3.8244	103.0137	2593.62	0.00	0.00	0
25/11/2010	Spot Bond	8.0000	91.7958	1047.45	0.00	0.00	0
<b>Total</b>							<b>0</b>