



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 24/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/11/2010	Spot Bond	83.3365	90.9278	9.11	0.00	0.00	0
24/11/2010	Spot Bond	107.1726	108.0875	0.85	0.00	0.00	0
24/11/2010	Spot Bond	126.6296	127.4672	0.66	0.00	0.00	0
24/11/2010	Spot Bond	127.2712	127.2517	(0.02)	0.00	0.00	0
24/11/2010	Spot Bond	5.8262	7.2424	24.31	0.00	0.00	0
24/11/2010	Spot Bond	3.9390	2.3168	(41.18)	0.00	0.00	0
24/11/2010	Spot Bond	108.3545	109.0717	0.66	0.00	0.00	0
24/11/2010	Spot Bond	3.0359	1.9796	(34.80)	0.00	0.00	0
24/11/2010	Spot Bond	103.9391	104.5047	0.54	0.00	0.00	0
24/11/2010	Spot Bond	104.0172	104.5131	0.48	0.00	0.00	0
24/11/2010	Spot Bond	103.2821	104.0791	0.77	0.00	0.00	0
24/11/2010	Spot Bond	97.9939	98.2648	0.28	0.00	0.00	0
24/11/2010	Spot Bond	92.3755	92.6158	0.26	0.00	0.00	0
24/11/2010	Spot Bond	82.9269	82.5538	(0.45)	0.00	0.00	0
24/11/2010	Spot Bond	2.1022	2.4403	16.08	0.00	0.00	0
24/11/2010	Spot Bond	101.7503	102.1542	0.40	0.00	0.00	0
24/11/2010	Spot Bond	3.3754	3.8244	13.30	0.00	0.00	0
24/11/2010	Spot Bond	8.0000	91.7759	1047.20	0.00	0.00	0
<b>Total</b>							<b>0</b>