



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 29/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
29/11/2010	Spot Bond	83.3365	91.0419	9.25	0.00	0.00	0
29/11/2010	Spot Bond	108.3198	108.2625	(0.05)	0.00	0.00	0
29/11/2010	Spot Bond	126.9695	126.5408	(0.34)	0.00	0.00	0
29/11/2010	Spot Bond	122.5507	121.8934	(0.54)	0.00	0.00	0
29/11/2010	Spot Bond	7.1798	7.2075	0.39	0.00	0.00	0
29/11/2010	Spot Bond	2.3585	2.3681	0.41	0.00	0.00	0
29/11/2010	Spot Bond	109.2570	109.0105	(0.23)	0.00	0.00	0
29/11/2010	Spot Bond	114.2218	114.2299	0.01	0.00	0.00	0
29/11/2010	Spot Bond	102.5581	102.0136	(0.53)	0.00	0.00	0
29/11/2010	Spot Bond	102.1622	101.4977	(0.65)	0.00	0.00	0
29/11/2010	Spot Bond	104.6068	104.4024	(0.20)	0.00	0.00	0
29/11/2010	Spot Bond	96.0384	95.5784	(0.48)	0.00	0.00	0
29/11/2010	Spot Bond	89.9820	89.7185	(0.29)	0.00	0.00	0
29/11/2010	Spot Bond	77.8773	77.3108	(0.73)	0.00	0.00	0
29/11/2010	Spot Bond	2.4372	2.4436	0.26	0.00	0.00	0
29/11/2010	Spot Bond	102.1202	102.1274	0.01	0.00	0.00	0
29/11/2010	Spot Bond	103.0196	102.8511	(0.16)	0.00	0.00	0
29/11/2010	Spot Bond	8.0000	91.8356	1047.95	0.00	0.00	0
Total							0