



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 30/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
30/11/2010	Spot Bond	83.3365	91.0799	9.29	0.00	0.00	0
30/11/2010	Spot Bond	108.2625	108.3253	0.06	0.00	0.00	0
30/11/2010	Spot Bond	126.5408	126.8387	0.24	0.00	0.00	0
30/11/2010	Spot Bond	121.8934	122.7536	0.71	0.00	0.00	0
30/11/2010	Spot Bond	7.2075	7.2305	0.32	0.00	0.00	0
30/11/2010	Spot Bond	2.3681	2.3943	1.11	0.00	0.00	0
30/11/2010	Spot Bond	109.0105	109.2993	0.26	0.00	0.00	0
30/11/2010	Spot Bond	114.2299	113.3081	(0.81)	0.00	0.00	0
30/11/2010	Spot Bond	102.0136	102.4481	0.43	0.00	0.00	0
30/11/2010	Spot Bond	101.4977	102.1499	0.64	0.00	0.00	0
30/11/2010	Spot Bond	104.4024	104.6591	0.25	0.00	0.00	0
30/11/2010	Spot Bond	95.5784	96.0809	0.53	0.00	0.00	0
30/11/2010	Spot Bond	89.7185	90.3710	0.73	0.00	0.00	0
30/11/2010	Spot Bond	77.3108	78.0390	0.94	0.00	0.00	0
30/11/2010	Spot Bond	2.4436	2.4587	0.62	0.00	0.00	0
30/11/2010	Spot Bond	102.1274	101.6998	(0.42)	0.00	0.00	0
30/11/2010	Spot Bond	102.8511	102.6251	(0.22)	0.00	0.00	0
30/11/2010	Spot Bond	8.0000	91.8555	1048.19	0.00	0.00	0
Total							0