



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 12/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
12/07/2010	Spot Bond	83.3365	86.0121	3.21	0.00	0.00	0
12/07/2010	Spot Bond	103.8612	105.5001	1.58	0.00	0.00	0
12/07/2010	Spot Bond	111.5905	111.6103	0.02	0.00	0.00	0
12/07/2010	Spot Bond	128.6511	128.6776	0.02	0.00	0.00	0
12/07/2010	Spot Bond	115.3230	115.3502	0.02	0.00	0.00	0
12/07/2010	Spot Bond	104.8999	104.9212	0.02	0.00	0.00	0
12/07/2010	Spot Bond	102.1886	102.2113	0.02	0.00	0.00	0
12/07/2010	Spot Bond	97.7881	97.8102	0.02	0.00	0.00	0
12/07/2010	Spot Bond	100.0555	100.0758	0.02	0.00	0.00	0
12/07/2010	Spot Bond	91.3955	91.4167	0.02	0.00	0.00	0
12/07/2010	Spot Bond	88.9775	88.9980	0.02	0.00	0.00	0
12/07/2010	Spot Bond	76.2841	76.3020	0.02	0.00	0.00	0
<b>Total</b>							<b>0</b>