



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 12/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
12/01/2011	Spot Bond	83.3365	92.5250	11.03	0.00	0.00	0
12/01/2011	Spot Bond	109.1753	109.1624	(0.01)	0.00	0.00	0
12/01/2011	Spot Bond	128.5444	128.1984	(0.27)	0.00	0.00	0
12/01/2011	Spot Bond	120.0319	118.8753	(0.96)	0.00	0.00	0
12/01/2011	Spot Bond	8.4974	8.5957	1.16	0.00	0.00	0
12/01/2011	Spot Bond	2.8338	2.8685	1.23	0.00	0.00	0
12/01/2011	Spot Bond	105.9368	105.7028	(0.22)	0.00	0.00	0
12/01/2011	Spot Bond	114.0246	113.6800	(0.30)	0.00	0.00	0
12/01/2011	Spot Bond	104.3206	103.9260	(0.38)	0.00	0.00	0
12/01/2011	Spot Bond	100.0565	99.5770	(0.48)	0.00	0.00	0
12/01/2011	Spot Bond	101.9338	101.7874	(0.14)	0.00	0.00	0
12/01/2011	Spot Bond	94.2568	93.7160	(0.57)	0.00	0.00	0
12/01/2011	Spot Bond	92.1789	91.6034	(0.62)	0.00	0.00	0
12/01/2011	Spot Bond	80.7209	79.6070	(1.38)	0.00	0.00	0
12/01/2011	Spot Bond	100.2047	99.9526	(0.25)	0.00	0.00	0
12/01/2011	Spot Bond	101.7220	101.7442	0.02	0.00	0.00	0
12/01/2011	Spot Bond	103.3941	103.4117	0.02	0.00	0.00	0
12/01/2011	Spot Bond	8.0000	92.7556	1059.44	0.00	0.00	0
Total							0