



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 12/02/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
12/02/2010	Spot Bond	77.3357	84.0891	8.73	0.00	0.00	0
12/02/2010	Spot Bond	106.9796	108.9803	1.87	0.00	0.00	0
12/02/2010	Spot Bond	113.8521	113.9127	0.05	0.00	0.00	0
12/02/2010	Spot Bond	128.2366	128.3905	0.12	0.00	0.00	0
12/02/2010	Spot Bond	113.2426	113.4093	0.15	0.00	0.00	0
12/02/2010	Spot Bond	102.6218	102.7634	0.14	0.00	0.00	0
12/02/2010	Spot Bond	99.4426	99.5985	0.16	0.00	0.00	0
12/02/2010	Spot Bond	95.1371	95.3045	0.18	0.00	0.00	0
12/02/2010	Spot Bond	97.5425	97.6611	0.12	0.00	0.00	0
12/02/2010	Spot Bond	88.3304	88.4998	0.19	0.00	0.00	0
12/02/2010	Spot Bond	86.0042	86.1783	0.20	0.00	0.00	0
12/02/2010	Spot Bond	75.0388	75.3675	0.44	0.00	0.00	0
<b>Total</b>							<b>0</b>