



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 12/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
12/11/2010	Spot Bond	83.3365	90.4729	8.56	0.00	0.00	0
12/11/2010	Spot Bond	107.1726	107.8672	0.65	0.00	0.00	0
12/11/2010	Spot Bond	126.6296	127.1646	0.42	0.00	0.00	0
12/11/2010	Spot Bond	127.2712	126.9259	(0.27)	0.00	0.00	0
12/11/2010	Spot Bond	5.8262	6.9092	18.59	0.00	0.00	0
12/11/2010	Spot Bond	3.9390	4.7331	20.16	0.00	0.00	0
12/11/2010	Spot Bond	108.3545	108.8176	0.43	0.00	0.00	0
12/11/2010	Spot Bond	3.0359	3.5144	15.76	0.00	0.00	0
12/11/2010	Spot Bond	103.9391	104.2430	0.29	0.00	0.00	0
12/11/2010	Spot Bond	104.0172	104.2502	0.22	0.00	0.00	0
12/11/2010	Spot Bond	103.2821	103.8449	0.54	0.00	0.00	0
12/11/2010	Spot Bond	97.9939	98.0156	0.02	0.00	0.00	0
12/11/2010	Spot Bond	92.3755	92.3775	0.00	0.00	0.00	0
12/11/2010	Spot Bond	82.9269	82.3417	(0.71)	0.00	0.00	0
12/11/2010	Spot Bond	2.1022	2.3634	12.43	0.00	0.00	0
12/11/2010	Spot Bond	101.7503	102.0675	0.31	0.00	0.00	0
12/11/2010	Spot Bond	3.3754	3.7231	10.30	0.00	0.00	0
Total							0