



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 01/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/12/2010	Spot Bond	83.3365	91.1942	9.43	0.00	0.00	0
01/12/2010	Spot Bond	108.3253	108.2715	(0.05)	0.00	0.00	0
01/12/2010	Spot Bond	126.8387	127.4158	0.45	0.00	0.00	0
01/12/2010	Spot Bond	122.7536	123.6280	0.71	0.00	0.00	0
01/12/2010	Spot Bond	7.2305	7.3147	1.16	0.00	0.00	0
01/12/2010	Spot Bond	2.3943	2.4234	1.22	0.00	0.00	0
01/12/2010	Spot Bond	109.2993	109.7917	0.45	0.00	0.00	0
01/12/2010	Spot Bond	113.3081	112.7794	(0.47)	0.00	0.00	0
01/12/2010	Spot Bond	102.4481	103.1368	0.67	0.00	0.00	0
01/12/2010	Spot Bond	102.1499	102.9096	0.74	0.00	0.00	0
01/12/2010	Spot Bond	104.6591	105.0521	0.38	0.00	0.00	0
01/12/2010	Spot Bond	96.0809	96.9329	0.89	0.00	0.00	0
01/12/2010	Spot Bond	90.3710	91.0054	0.70	0.00	0.00	0
01/12/2010	Spot Bond	78.0390	78.8134	0.99	0.00	0.00	0
01/12/2010	Spot Bond	2.4587	2.4779	0.78	0.00	0.00	0
01/12/2010	Spot Bond	101.6998	101.7218	0.02	0.00	0.00	0
01/12/2010	Spot Bond	102.6251	102.6433	0.02	0.00	0.00	0
01/12/2010	Spot Bond	8.0000	91.9153	1048.94	0.00	0.00	0
Total							0