



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 12/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
12/01/2010	Spot Bond	77.3357	79.9378	3.36	0.00	0.00	0
12/01/2010	Spot Bond	106.9796	108.2646	1.20	0.00	0.00	0
12/01/2010	Spot Bond	112.7155	112.7629	0.04	0.00	0.00	0
12/01/2010	Spot Bond	126.0728	126.1773	0.08	0.00	0.00	0
12/01/2010	Spot Bond	110.8594	111.0236	0.15	0.00	0.00	0
12/01/2010	Spot Bond	100.8227	100.9056	0.08	0.00	0.00	0
12/01/2010	Spot Bond	97.2010	97.3296	0.13	0.00	0.00	0
12/01/2010	Spot Bond	92.8858	92.9659	0.09	0.00	0.00	0
12/01/2010	Spot Bond	95.8988	95.9696	0.07	0.00	0.00	0
12/01/2010	Spot Bond	86.3213	86.4009	0.09	0.00	0.00	0
12/01/2010	Spot Bond	83.9737	83.9648	(0.01)	0.00	0.00	0
12/01/2010	Spot Bond	73.6384	73.6563	0.02	0.00	0.00	0
Total							0