



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 15/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/12/2010	Spot Bond	83.3365	91.7677	10.12	0.00	0.00	0
15/12/2010	Spot Bond	108.7155	108.6806	(0.03)	0.00	0.00	0
15/12/2010	Spot Bond	127.6816	127.3915	(0.23)	0.00	0.00	0
15/12/2010	Spot Bond	118.6179	117.9540	(0.56)	0.00	0.00	0
15/12/2010	Spot Bond	7.7183	7.7482	0.39	0.00	0.00	0
15/12/2010	Spot Bond	2.5698	2.5803	0.41	0.00	0.00	0
15/12/2010	Spot Bond	105.4617	105.1992	(0.25)	0.00	0.00	0
15/12/2010	Spot Bond	112.8958	113.8268	0.82	0.00	0.00	0
15/12/2010	Spot Bond	103.5537	103.2144	(0.33)	0.00	0.00	0
15/12/2010	Spot Bond	99.3980	99.0157	(0.38)	0.00	0.00	0
15/12/2010	Spot Bond	105.0819	104.9218	(0.15)	0.00	0.00	0
15/12/2010	Spot Bond	97.1378	96.7655	(0.38)	0.00	0.00	0
15/12/2010	Spot Bond	91.4164	91.0538	(0.40)	0.00	0.00	0
15/12/2010	Spot Bond	79.3629	78.7827	(0.73)	0.00	0.00	0
15/12/2010	Spot Bond	2.5666	100.0316	3797.50	0.00	0.00	0
15/12/2010	Spot Bond	101.7285	101.7359	0.01	0.00	0.00	0
15/12/2010	Spot Bond	102.9011	102.9071	0.01	0.00	0.00	0
15/12/2010	Spot Bond	8.0000	92.2145	1052.68	0.00	0.00	0
Total							0