



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 22/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/12/2010	Spot Bond	83.3365	92.0365	10.44	0.00	0.00	0
22/12/2010	Spot Bond	108.7750	108.8316	0.05	0.00	0.00	0
22/12/2010	Spot Bond	127.7387	127.7511	0.01	0.00	0.00	0
22/12/2010	Spot Bond	118.7741	118.6832	(0.08)	0.00	0.00	0
22/12/2010	Spot Bond	7.8385	7.9607	1.56	0.00	0.00	0
22/12/2010	Spot Bond	2.6119	2.6546	1.64	0.00	0.00	0
22/12/2010	Spot Bond	105.4724	105.4837	0.01	0.00	0.00	0
22/12/2010	Spot Bond	113.8515	113.8844	0.03	0.00	0.00	0
22/12/2010	Spot Bond	103.6174	103.6296	0.01	0.00	0.00	0
22/12/2010	Spot Bond	99.4268	99.3984	(0.03)	0.00	0.00	0
22/12/2010	Spot Bond	105.1722	105.1939	0.02	0.00	0.00	0
22/12/2010	Spot Bond	97.2227	97.2167	(0.01)	0.00	0.00	0
22/12/2010	Spot Bond	91.4973	91.4507	(0.05)	0.00	0.00	0
22/12/2010	Spot Bond	79.4773	79.3770	(0.13)	0.00	0.00	0
22/12/2010	Spot Bond	100.0532	100.0821	0.03	0.00	0.00	0
22/12/2010	Spot Bond	101.7580	101.7874	0.03	0.00	0.00	0
22/12/2010	Spot Bond	103.1555	103.1792	0.02	0.00	0.00	0
22/12/2010	Spot Bond	8.0000	92.3545	1054.43	0.00	0.00	0
Total							0