



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 14/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/12/2010	Spot Bond	83.3365	91.7293	10.07	0.00	0.00	0
14/12/2010	Spot Bond	108.6382	108.7155	0.07	0.00	0.00	0
14/12/2010	Spot Bond	127.4468	127.6816	0.18	0.00	0.00	0
14/12/2010	Spot Bond	117.8967	118.6179	0.61	0.00	0.00	0
14/12/2010	Spot Bond	7.6294	7.7183	1.17	0.00	0.00	0
14/12/2010	Spot Bond	2.5388	2.5698	1.22	0.00	0.00	0
14/12/2010	Spot Bond	105.3656	105.4617	0.09	0.00	0.00	0
14/12/2010	Spot Bond	113.7939	112.8958	(0.79)	0.00	0.00	0
14/12/2010	Spot Bond	103.3053	103.5537	0.24	0.00	0.00	0
14/12/2010	Spot Bond	99.0444	99.3980	0.36	0.00	0.00	0
14/12/2010	Spot Bond	105.0522	105.0819	0.03	0.00	0.00	0
14/12/2010	Spot Bond	96.8317	97.1378	0.32	0.00	0.00	0
14/12/2010	Spot Bond	91.0364	91.4164	0.42	0.00	0.00	0
14/12/2010	Spot Bond	78.6264	79.3629	0.94	0.00	0.00	0
14/12/2010	Spot Bond	2.5466	2.5666	0.78	0.00	0.00	0
14/12/2010	Spot Bond	101.7064	101.7285	0.02	0.00	0.00	0
14/12/2010	Spot Bond	102.8831	102.9011	0.02	0.00	0.00	0
14/12/2010	Spot Bond	8.0000	92.1945	1052.43	0.00	0.00	0
<b>Total</b>							<b>0</b>