



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 12/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
12/10/2010	Spot Bond	83.3365	92.5784	11.09	0.00	0.00	0
12/10/2010	Spot Bond	107.1726	107.2638	0.09	0.00	0.00	0
12/10/2010	Spot Bond	126.6296	126.3361	(0.23)	0.00	0.00	0
12/10/2010	Spot Bond	127.2712	126.0341	(0.97)	0.00	0.00	0
12/10/2010	Spot Bond	5.8262	6.0698	4.18	0.00	0.00	0
12/10/2010	Spot Bond	3.9390	4.1236	4.68	0.00	0.00	0
12/10/2010	Spot Bond	108.3545	108.1221	(0.21)	0.00	0.00	0
12/10/2010	Spot Bond	3.0359	3.1459	3.62	0.00	0.00	0
12/10/2010	Spot Bond	103.9391	103.5266	(0.40)	0.00	0.00	0
12/10/2010	Spot Bond	104.0172	103.5308	(0.47)	0.00	0.00	0
12/10/2010	Spot Bond	103.2821	103.2035	(0.08)	0.00	0.00	0
12/10/2010	Spot Bond	97.9939	97.3336	(0.67)	0.00	0.00	0
12/10/2010	Spot Bond	92.3755	91.7253	(0.70)	0.00	0.00	0
12/10/2010	Spot Bond	82.9269	81.7614	(1.41)	0.00	0.00	0
12/10/2010	Spot Bond	2.1022	2.1642	2.95	0.00	0.00	0
12/10/2010	Spot Bond	101.7503	101.8295	0.08	0.00	0.00	0
12/10/2010	Spot Bond	3.3754	3.4581	2.45	0.00	0.00	0
<b>Total</b>							<b>0</b>