



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 13/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
13/12/2010	Spot Bond	83.3365	91.6144	9.93	0.00	0.00	0
13/12/2010	Spot Bond	108.6567	108.6382	(0.02)	0.00	0.00	0
13/12/2010	Spot Bond	127.5767	127.4468	(0.10)	0.00	0.00	0
13/12/2010	Spot Bond	118.2378	117.8967	(0.29)	0.00	0.00	0
13/12/2010	Spot Bond	7.5731	7.6294	0.74	0.00	0.00	0
13/12/2010	Spot Bond	2.5183	2.5388	0.81	0.00	0.00	0
13/12/2010	Spot Bond	105.4672	105.3656	(0.10)	0.00	0.00	0
13/12/2010	Spot Bond	112.8542	113.7939	0.83	0.00	0.00	0
13/12/2010	Spot Bond	103.4159	103.3053	(0.11)	0.00	0.00	0
13/12/2010	Spot Bond	99.2612	99.0444	(0.22)	0.00	0.00	0
13/12/2010	Spot Bond	105.1111	105.0522	(0.06)	0.00	0.00	0
13/12/2010	Spot Bond	97.0319	96.8317	(0.21)	0.00	0.00	0
13/12/2010	Spot Bond	91.2833	91.0364	(0.27)	0.00	0.00	0
13/12/2010	Spot Bond	78.9310	78.6264	(0.39)	0.00	0.00	0
13/12/2010	Spot Bond	2.5334	2.5466	0.52	0.00	0.00	0
13/12/2010	Spot Bond	101.6917	101.7064	0.01	0.00	0.00	0
13/12/2010	Spot Bond	102.5253	102.8831	0.35	0.00	0.00	0
13/12/2010	Spot Bond	8.0000	92.1346	1051.68	0.00	0.00	0
Total							0