



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 31/12/2010

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 31/12/2010 | Spot Bond | 83.3365 | 92.1098 | 10.53 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 109.0076 | 109.0315 | 0.02 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 128.2670 | 128.3598 | 0.07 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 119.6147 | 119.7910 | 0.15 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 8.1781 | 8.2095 | 0.38 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 2.7310 | 2.7420 | 0.40 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 105.8904 | 105.9634 | 0.07 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 113.9421 | 113.9504 | 0.01 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 104.1740 | 104.2740 | 0.10 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 99.9834 | 100.1208 | 0.14 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 105.5468 | 101.8772 | (3.48) | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 97.8204 | 94.3158 | (3.58) | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 92.1044 | 92.2531 | 0.16 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 80.1928 | 80.3413 | 0.19 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 100.1326 | 100.1398 | 0.01 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 101.8390 | 101.8463 | 0.01 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 103.2206 | 103.2265 | 0.01 | 0.00 | 0.00 | 0 |
| 31/12/2010 | Spot Bond | 8.0000 | 92.5147 | 1056.43 | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |