



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 17/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/12/2010	Spot Bond	83.3365	91.8060	10.16	0.00	0.00	0
17/12/2010	Spot Bond	108.6806	108.7052	0.02	0.00	0.00	0
17/12/2010	Spot Bond	127.3915	127.4622	0.06	0.00	0.00	0
17/12/2010	Spot Bond	117.9540	118.0791	0.11	0.00	0.00	0
17/12/2010	Spot Bond	7.7482	7.7782	0.39	0.00	0.00	0
17/12/2010	Spot Bond	2.5803	2.5908	0.41	0.00	0.00	0
17/12/2010	Spot Bond	105.1992	105.2550	0.05	0.00	0.00	0
17/12/2010	Spot Bond	113.8268	113.8350	0.01	0.00	0.00	0
17/12/2010	Spot Bond	103.2144	103.2884	0.07	0.00	0.00	0
17/12/2010	Spot Bond	99.0157	99.0951	0.08	0.00	0.00	0
17/12/2010	Spot Bond	104.9218	104.9686	0.04	0.00	0.00	0
17/12/2010	Spot Bond	96.7655	96.8472	0.08	0.00	0.00	0
17/12/2010	Spot Bond	91.0538	91.1059	0.06	0.00	0.00	0
17/12/2010	Spot Bond	78.7827	78.9280	0.18	0.00	0.00	0
17/12/2010	Spot Bond	100.0316	100.0388	0.01	0.00	0.00	0
17/12/2010	Spot Bond	101.7359	101.7432	0.01	0.00	0.00	0
17/12/2010	Spot Bond	102.9071	102.9131	0.01	0.00	0.00	0
17/12/2010	Spot Bond	8.0000	92.2345	1052.93	0.00	0.00	0
<b>Total</b>							<b>0</b>