



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 23/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/12/2010	Spot Bond	83.3365	92.0750	10.49	0.00	0.00	0
23/12/2010	Spot Bond	108.8316	108.8492	0.02	0.00	0.00	0
23/12/2010	Spot Bond	127.7511	127.7768	0.02	0.00	0.00	0
23/12/2010	Spot Bond	118.6832	118.7100	0.02	0.00	0.00	0
23/12/2010	Spot Bond	7.9607	7.9915	0.39	0.00	0.00	0
23/12/2010	Spot Bond	2.6546	2.6654	0.41	0.00	0.00	0
23/12/2010	Spot Bond	105.4837	105.5042	0.02	0.00	0.00	0
23/12/2010	Spot Bond	113.8844	113.8927	0.01	0.00	0.00	0
23/12/2010	Spot Bond	103.6296	103.6521	0.02	0.00	0.00	0
23/12/2010	Spot Bond	99.3984	99.4202	0.02	0.00	0.00	0
23/12/2010	Spot Bond	105.1939	105.2131	0.02	0.00	0.00	0
23/12/2010	Spot Bond	97.2167	97.2380	0.02	0.00	0.00	0
23/12/2010	Spot Bond	91.4507	91.5028	0.06	0.00	0.00	0
23/12/2010	Spot Bond	79.3770	79.4378	0.08	0.00	0.00	0
23/12/2010	Spot Bond	100.0821	100.0893	0.01	0.00	0.00	0
23/12/2010	Spot Bond	101.7874	101.7948	0.01	0.00	0.00	0
23/12/2010	Spot Bond	103.1792	103.1851	0.01	0.00	0.00	0
23/12/2010	Spot Bond	8.0000	92.3745	1054.68	0.00	0.00	0
Total							0