



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 24/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/12/2010	Spot Bond	83.3365	92.1135	10.53	0.00	0.00	0
24/12/2010	Spot Bond	108.8492	108.8668	0.02	0.00	0.00	0
24/12/2010	Spot Bond	127.7768	127.8024	0.02	0.00	0.00	0
24/12/2010	Spot Bond	118.7100	118.7367	0.02	0.00	0.00	0
24/12/2010	Spot Bond	7.9915	8.0225	0.39	0.00	0.00	0
24/12/2010	Spot Bond	2.6654	2.6763	0.41	0.00	0.00	0
24/12/2010	Spot Bond	105.5042	105.5246	0.02	0.00	0.00	0
24/12/2010	Spot Bond	113.8927	113.9009	0.01	0.00	0.00	0
24/12/2010	Spot Bond	103.6521	103.6745	0.02	0.00	0.00	0
24/12/2010	Spot Bond	99.4202	99.4420	0.02	0.00	0.00	0
24/12/2010	Spot Bond	105.2131	105.2323	0.02	0.00	0.00	0
24/12/2010	Spot Bond	97.2380	97.2895	0.05	0.00	0.00	0
24/12/2010	Spot Bond	91.5028	91.5231	0.02	0.00	0.00	0
24/12/2010	Spot Bond	79.4378	79.4556	0.02	0.00	0.00	0
24/12/2010	Spot Bond	100.0893	100.0965	0.01	0.00	0.00	0
24/12/2010	Spot Bond	101.7948	101.8021	0.01	0.00	0.00	0
24/12/2010	Spot Bond	103.1851	103.1910	0.01	0.00	0.00	0
24/12/2010	Spot Bond	8.0000	92.3945	1054.93	0.00	0.00	0
<b>Total</b>							<b>0</b>