



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 30/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
30/12/2010	Spot Bond	83.3365	92.0588	10.47	0.00	0.00	0
30/12/2010	Spot Bond	108.9439	109.0076	0.06	0.00	0.00	0
30/12/2010	Spot Bond	127.9275	128.2670	0.27	0.00	0.00	0
30/12/2010	Spot Bond	118.8933	119.6147	0.61	0.00	0.00	0
30/12/2010	Spot Bond	8.1469	8.1781	0.38	0.00	0.00	0
30/12/2010	Spot Bond	2.7200	2.7310	0.40	0.00	0.00	0
30/12/2010	Spot Bond	105.6241	105.8904	0.25	0.00	0.00	0
30/12/2010	Spot Bond	113.9339	113.9421	0.01	0.00	0.00	0
30/12/2010	Spot Bond	103.7902	104.1740	0.37	0.00	0.00	0
30/12/2010	Spot Bond	99.5579	99.9834	0.43	0.00	0.00	0
30/12/2010	Spot Bond	105.3228	105.5468	0.21	0.00	0.00	0
30/12/2010	Spot Bond	97.3746	97.8204	0.46	0.00	0.00	0
30/12/2010	Spot Bond	91.6681	92.1044	0.48	0.00	0.00	0
30/12/2010	Spot Bond	79.5701	80.1928	0.78	0.00	0.00	0
30/12/2010	Spot Bond	100.1253	100.1326	0.01	0.00	0.00	0
30/12/2010	Spot Bond	101.8316	101.8390	0.01	0.00	0.00	0
30/12/2010	Spot Bond	103.2146	103.2206	0.01	0.00	0.00	0
30/12/2010	Spot Bond	8.0000	92.4947	1056.18	0.00	0.00	0
<b>Total</b>							<b>0</b>