



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 29/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
29/12/2010	Spot Bond	83.3365	92.0079	10.41	0.00	0.00	0
29/12/2010	Spot Bond	108.8945	108.9439	0.05	0.00	0.00	0
29/12/2010	Spot Bond	127.8954	127.9275	0.03	0.00	0.00	0
29/12/2010	Spot Bond	118.9118	118.8933	(0.02)	0.00	0.00	0
29/12/2010	Spot Bond	8.0536	8.1469	1.16	0.00	0.00	0
29/12/2010	Spot Bond	2.6871	2.7200	1.22	0.00	0.00	0
29/12/2010	Spot Bond	105.5978	105.6241	0.02	0.00	0.00	0
29/12/2010	Spot Bond	113.9092	113.9339	0.02	0.00	0.00	0
29/12/2010	Spot Bond	103.7744	103.7902	0.02	0.00	0.00	0
29/12/2010	Spot Bond	99.5501	99.5579	0.01	0.00	0.00	0
29/12/2010	Spot Bond	105.2926	105.3228	0.03	0.00	0.00	0
29/12/2010	Spot Bond	97.3713	97.3746	0.00	0.00	0.00	0
29/12/2010	Spot Bond	91.6711	91.6681	0.00	0.00	0.00	0
29/12/2010	Spot Bond	79.6024	79.5701	(0.04)	0.00	0.00	0
29/12/2010	Spot Bond	100.1037	100.1253	0.02	0.00	0.00	0
29/12/2010	Spot Bond	101.8095	101.8316	0.02	0.00	0.00	0
29/12/2010	Spot Bond	103.1969	103.2146	0.02	0.00	0.00	0
29/12/2010	Spot Bond	8.0000	92.4746	1055.93	0.00	0.00	0
Total							0