



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 21/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/12/2010	Spot Bond	83.3365	91.8828	10.26	0.00	0.00	0
21/12/2010	Spot Bond	108.7367	108.7750	0.04	0.00	0.00	0
21/12/2010	Spot Bond	127.5779	127.7387	0.13	0.00	0.00	0
21/12/2010	Spot Bond	118.3520	118.7741	0.36	0.00	0.00	0
21/12/2010	Spot Bond	7.8083	7.8385	0.39	0.00	0.00	0
21/12/2010	Spot Bond	2.6013	2.6119	0.41	0.00	0.00	0
21/12/2010	Spot Bond	105.3637	105.4724	0.10	0.00	0.00	0
21/12/2010	Spot Bond	113.8433	113.8515	0.01	0.00	0.00	0
21/12/2010	Spot Bond	103.4141	103.6174	0.20	0.00	0.00	0
21/12/2010	Spot Bond	99.2320	99.4268	0.20	0.00	0.00	0
21/12/2010	Spot Bond	105.0567	105.1722	0.11	0.00	0.00	0
21/12/2010	Spot Bond	96.9894	97.2227	0.24	0.00	0.00	0
21/12/2010	Spot Bond	91.2536	91.4973	0.27	0.00	0.00	0
21/12/2010	Spot Bond	79.1592	79.4773	0.40	0.00	0.00	0
21/12/2010	Spot Bond	100.0460	100.0532	0.01	0.00	0.00	0
21/12/2010	Spot Bond	101.7506	101.7580	0.01	0.00	0.00	0
21/12/2010	Spot Bond	102.9191	103.1555	0.23	0.00	0.00	0
21/12/2010	Spot Bond	8.0000	92.2745	1053.43	0.00	0.00	0
Total							0