



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 20/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/12/2010	Spot Bond	83.3365	91.8444	10.21	0.00	0.00	0
20/12/2010	Spot Bond	108.7052	108.7367	0.03	0.00	0.00	0
20/12/2010	Spot Bond	127.4622	127.5779	0.09	0.00	0.00	0
20/12/2010	Spot Bond	118.0791	118.3520	0.23	0.00	0.00	0
20/12/2010	Spot Bond	7.7782	7.8083	0.39	0.00	0.00	0
20/12/2010	Spot Bond	2.5908	2.6013	0.41	0.00	0.00	0
20/12/2010	Spot Bond	105.2550	105.3637	0.10	0.00	0.00	0
20/12/2010	Spot Bond	113.8350	113.8433	0.01	0.00	0.00	0
20/12/2010	Spot Bond	103.2884	103.4141	0.12	0.00	0.00	0
20/12/2010	Spot Bond	99.0951	99.2320	0.14	0.00	0.00	0
20/12/2010	Spot Bond	104.9686	105.0567	0.08	0.00	0.00	0
20/12/2010	Spot Bond	96.8472	96.9894	0.15	0.00	0.00	0
20/12/2010	Spot Bond	91.1059	91.2536	0.16	0.00	0.00	0
20/12/2010	Spot Bond	78.9280	79.1592	0.29	0.00	0.00	0
20/12/2010	Spot Bond	100.0388	100.0460	0.01	0.00	0.00	0
20/12/2010	Spot Bond	101.7432	101.7506	0.01	0.00	0.00	0
20/12/2010	Spot Bond	102.9131	102.9191	0.01	0.00	0.00	0
20/12/2010	Spot Bond	8.0000	92.2545	1053.18	0.00	0.00	0
Total							0