



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 28/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
28/12/2010	Spot Bond	83.3365	92.1520	10.58	0.00	0.00	0
28/12/2010	Spot Bond	108.8668	108.8945	0.03	0.00	0.00	0
28/12/2010	Spot Bond	127.8024	127.8954	0.07	0.00	0.00	0
28/12/2010	Spot Bond	118.7367	118.9118	0.15	0.00	0.00	0
28/12/2010	Spot Bond	8.0225	8.0536	0.39	0.00	0.00	0
28/12/2010	Spot Bond	2.6763	2.6871	0.41	0.00	0.00	0
28/12/2010	Spot Bond	105.5246	105.5978	0.07	0.00	0.00	0
28/12/2010	Spot Bond	113.9009	113.9092	0.01	0.00	0.00	0
28/12/2010	Spot Bond	103.6745	103.7744	0.10	0.00	0.00	0
28/12/2010	Spot Bond	99.4420	99.5501	0.11	0.00	0.00	0
28/12/2010	Spot Bond	105.2323	105.2926	0.06	0.00	0.00	0
28/12/2010	Spot Bond	97.2895	97.3713	0.08	0.00	0.00	0
28/12/2010	Spot Bond	91.5231	91.6711	0.16	0.00	0.00	0
28/12/2010	Spot Bond	79.4556	79.6024	0.18	0.00	0.00	0
28/12/2010	Spot Bond	100.0965	100.1037	0.01	0.00	0.00	0
28/12/2010	Spot Bond	101.8021	101.8095	0.01	0.00	0.00	0
28/12/2010	Spot Bond	103.1910	103.1969	0.01	0.00	0.00	0
28/12/2010	Spot Bond	8.0000	92.4145	1055.18	0.00	0.00	0
<b>Total</b>							<b>0</b>