



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 15/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/12/2009	Spot Bond	77.3357	79.2585	2.49	0.00	0.00	0
15/12/2009	Spot Bond	106.9796	107.7255	0.70	0.00	0.00	0
15/12/2009	Spot Bond	112.4002	112.4446	0.04	0.00	0.00	0
15/12/2009	Spot Bond	126.4040	126.4133	0.01	0.00	0.00	0
15/12/2009	Spot Bond	112.9482	112.7934	(0.14)	0.00	0.00	0
15/12/2009	Spot Bond	101.1143	101.1224	0.01	0.00	0.00	0
15/12/2009	Spot Bond	97.8419	97.8602	0.02	0.00	0.00	0
15/12/2009	Spot Bond	93.6773	93.6869	0.01	0.00	0.00	0
15/12/2009	Spot Bond	99.7509	99.7691	0.02	0.00	0.00	0
15/12/2009	Spot Bond	90.9664	90.9429	(0.03)	0.00	0.00	0
15/12/2009	Spot Bond	84.9912	84.9919	0.00	0.00	0.00	0
15/12/2009	Spot Bond	75.8985	75.7906	(0.14)	0.00	0.00	0
Total							0