



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 22/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/12/2009	Spot Bond	77.3357	79.4907	2.79	0.00	0.00	0
22/12/2009	Spot Bond	106.9796	107.8762	0.84	0.00	0.00	0
22/12/2009	Spot Bond	112.5468	112.5576	0.01	0.00	0.00	0
22/12/2009	Spot Bond	126.6018	126.3600	(0.19)	0.00	0.00	0
22/12/2009	Spot Bond	112.9226	112.3743	(0.49)	0.00	0.00	0
22/12/2009	Spot Bond	101.2722	101.0829	(0.19)	0.00	0.00	0
22/12/2009	Spot Bond	97.9852	97.7092	(0.28)	0.00	0.00	0
22/12/2009	Spot Bond	93.8133	93.4984	(0.34)	0.00	0.00	0
22/12/2009	Spot Bond	99.9031	99.7632	(0.14)	0.00	0.00	0
22/12/2009	Spot Bond	91.0389	90.7110	(0.36)	0.00	0.00	0
22/12/2009	Spot Bond	85.1470	84.7997	(0.41)	0.00	0.00	0
22/12/2009	Spot Bond	75.9651	75.4747	(0.65)	0.00	0.00	0
Total							0