



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 23/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/12/2009	Spot Bond	77.3357	79.5239	2.83	0.00	0.00	0
23/12/2009	Spot Bond	106.9796	107.8977	0.86	0.00	0.00	0
23/12/2009	Spot Bond	112.5576	112.5889	0.03	0.00	0.00	0
23/12/2009	Spot Bond	126.3600	126.4143	0.04	0.00	0.00	0
23/12/2009	Spot Bond	112.3743	112.4485	0.07	0.00	0.00	0
23/12/2009	Spot Bond	101.0829	101.1261	0.04	0.00	0.00	0
23/12/2009	Spot Bond	97.7092	97.7597	0.05	0.00	0.00	0
23/12/2009	Spot Bond	93.4984	93.5502	0.06	0.00	0.00	0
23/12/2009	Spot Bond	99.7632	99.8024	0.04	0.00	0.00	0
23/12/2009	Spot Bond	90.7110	90.7628	0.06	0.00	0.00	0
23/12/2009	Spot Bond	84.7997	84.8512	0.06	0.00	0.00	0
23/12/2009	Spot Bond	75.4747	75.5325	0.08	0.00	0.00	0
<b>Total</b>							<b>0</b>