



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 14/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/12/2009	Spot Bond	77.3357	79.1591	2.36	0.00	0.00	0
14/12/2009	Spot Bond	106.9796	107.6610	0.64	0.00	0.00	0
14/12/2009	Spot Bond	112.3689	112.4002	0.03	0.00	0.00	0
14/12/2009	Spot Bond	126.3497	126.4040	0.04	0.00	0.00	0
14/12/2009	Spot Bond	112.7320	112.9482	0.19	0.00	0.00	0
14/12/2009	Spot Bond	101.0712	101.1143	0.04	0.00	0.00	0
14/12/2009	Spot Bond	97.7913	97.8419	0.05	0.00	0.00	0
14/12/2009	Spot Bond	93.6255	93.6773	0.06	0.00	0.00	0
14/12/2009	Spot Bond	99.7118	99.7509	0.04	0.00	0.00	0
14/12/2009	Spot Bond	90.8846	90.9664	0.09	0.00	0.00	0
14/12/2009	Spot Bond	84.9395	84.9912	0.06	0.00	0.00	0
14/12/2009	Spot Bond	75.8403	75.8985	0.08	0.00	0.00	0
Total							0