



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 21/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/12/2009	Spot Bond	77.3357	79.3579	2.61	0.00	0.00	0
21/12/2009	Spot Bond	106.9796	107.7901	0.76	0.00	0.00	0
21/12/2009	Spot Bond	112.5238	112.5468	0.02	0.00	0.00	0
21/12/2009	Spot Bond	126.5731	126.6018	0.02	0.00	0.00	0
21/12/2009	Spot Bond	112.8952	112.9226	0.02	0.00	0.00	0
21/12/2009	Spot Bond	101.2492	101.2722	0.02	0.00	0.00	0
21/12/2009	Spot Bond	97.9613	97.9852	0.02	0.00	0.00	0
21/12/2009	Spot Bond	93.7906	93.8133	0.02	0.00	0.00	0
21/12/2009	Spot Bond	99.8805	99.9031	0.02	0.00	0.00	0
21/12/2009	Spot Bond	91.0168	91.0389	0.02	0.00	0.00	0
21/12/2009	Spot Bond	85.1262	85.1470	0.02	0.00	0.00	0
21/12/2009	Spot Bond	75.9473	75.9651	0.02	0.00	0.00	0
Total							0