



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 29/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
29/12/2009	Spot Bond	77.3357	79.7235	3.09	0.00	0.00	0
29/12/2009	Spot Bond	106.9796	108.0271	0.98	0.00	0.00	0
29/12/2009	Spot Bond	112.6841	112.7928	0.10	0.00	0.00	0
29/12/2009	Spot Bond	126.5992	126.7654	0.13	0.00	0.00	0
29/12/2009	Spot Bond	112.7377	112.9413	0.18	0.00	0.00	0
29/12/2009	Spot Bond	101.2727	101.4054	0.13	0.00	0.00	0
29/12/2009	Spot Bond	97.9402	98.0893	0.15	0.00	0.00	0
29/12/2009	Spot Bond	93.7407	93.8900	0.16	0.00	0.00	0
29/12/2009	Spot Bond	99.9300	100.0537	0.12	0.00	0.00	0
29/12/2009	Spot Bond	90.9554	91.1034	0.16	0.00	0.00	0
29/12/2009	Spot Bond	85.0466	85.1917	0.17	0.00	0.00	0
29/12/2009	Spot Bond	75.7683	75.9201	0.20	0.00	0.00	0
<b>Total</b>							<b>0</b>