



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 24/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/12/2009	Spot Bond	77.3357	79.5571	2.87	0.00	0.00	0
24/12/2009	Spot Bond	106.9796	107.9193	0.88	0.00	0.00	0
24/12/2009	Spot Bond	112.5889	112.6122	0.02	0.00	0.00	0
24/12/2009	Spot Bond	126.4143	126.4432	0.02	0.00	0.00	0
24/12/2009	Spot Bond	112.4485	112.4759	0.02	0.00	0.00	0
24/12/2009	Spot Bond	101.1261	101.1493	0.02	0.00	0.00	0
24/12/2009	Spot Bond	97.7597	97.7837	0.02	0.00	0.00	0
24/12/2009	Spot Bond	93.5502	93.5731	0.02	0.00	0.00	0
24/12/2009	Spot Bond	99.8024	99.8251	0.02	0.00	0.00	0
24/12/2009	Spot Bond	90.7628	90.7849	0.02	0.00	0.00	0
24/12/2009	Spot Bond	84.8512	84.8722	0.02	0.00	0.00	0
24/12/2009	Spot Bond	75.5325	75.5504	0.02	0.00	0.00	0
Total							0