



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 30/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
30/12/2009	Spot Bond	77.3357	79.7569	3.13	0.00	0.00	0
30/12/2009	Spot Bond	106.9796	108.0486	1.00	0.00	0.00	0
30/12/2009	Spot Bond	112.7928	112.8160	0.02	0.00	0.00	0
30/12/2009	Spot Bond	126.7654	126.7943	0.02	0.00	0.00	0
30/12/2009	Spot Bond	112.9413	112.9687	0.02	0.00	0.00	0
30/12/2009	Spot Bond	101.4054	101.4285	0.02	0.00	0.00	0
30/12/2009	Spot Bond	98.0893	98.0603	(0.03)	0.00	0.00	0
30/12/2009	Spot Bond	93.8900	93.9129	0.02	0.00	0.00	0
30/12/2009	Spot Bond	100.0537	96.3349	(3.72)	0.00	0.00	0
30/12/2009	Spot Bond	91.1034	87.5094	(3.95)	0.00	0.00	0
30/12/2009	Spot Bond	85.1917	85.2126	0.02	0.00	0.00	0
30/12/2009	Spot Bond	75.9201	75.9380	0.02	0.00	0.00	0
<b>Total</b>							<b>0</b>