



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 17/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/12/2009	Spot Bond	77.3357	79.2916	2.53	0.00	0.00	0
17/12/2009	Spot Bond	106.9796	107.7470	0.72	0.00	0.00	0
17/12/2009	Spot Bond	112.4446	112.4513	0.01	0.00	0.00	0
17/12/2009	Spot Bond	126.4133	126.4165	0.00	0.00	0.00	0
17/12/2009	Spot Bond	112.7934	112.6323	(0.14)	0.00	0.00	0
17/12/2009	Spot Bond	101.1224	101.1252	0.00	0.00	0.00	0
17/12/2009	Spot Bond	97.8602	97.8043	(0.06)	0.00	0.00	0
17/12/2009	Spot Bond	93.6869	93.6224	(0.07)	0.00	0.00	0
17/12/2009	Spot Bond	99.7691	99.7752	0.01	0.00	0.00	0
17/12/2009	Spot Bond	90.9429	90.8457	(0.11)	0.00	0.00	0
17/12/2009	Spot Bond	84.9919	84.9510	(0.05)	0.00	0.00	0
17/12/2009	Spot Bond	75.7906	75.7280	(0.08)	0.00	0.00	0
Total							0