



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 18/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/12/2009	Spot Bond	77.3357	79.3247	2.57	0.00	0.00	0
18/12/2009	Spot Bond	106.9796	107.7685	0.74	0.00	0.00	0
18/12/2009	Spot Bond	112.4513	112.5238	0.06	0.00	0.00	0
18/12/2009	Spot Bond	126.4165	126.5731	0.12	0.00	0.00	0
18/12/2009	Spot Bond	112.6323	112.8952	0.23	0.00	0.00	0
18/12/2009	Spot Bond	101.1252	101.2492	0.12	0.00	0.00	0
18/12/2009	Spot Bond	97.8043	97.9613	0.16	0.00	0.00	0
18/12/2009	Spot Bond	93.6224	93.7906	0.18	0.00	0.00	0
18/12/2009	Spot Bond	99.7752	99.8805	0.11	0.00	0.00	0
18/12/2009	Spot Bond	90.8457	91.0168	0.19	0.00	0.00	0
18/12/2009	Spot Bond	84.9510	85.1262	0.21	0.00	0.00	0
18/12/2009	Spot Bond	75.7280	75.9473	0.29	0.00	0.00	0
<b>Total</b>							<b>0</b>