



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 31/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
31/12/2009	Spot Bond	77.3357	79.7902	3.17	0.00	0.00	0
31/12/2009	Spot Bond	106.9796	108.0702	1.02	0.00	0.00	0
31/12/2009	Spot Bond	112.8160	112.8391	0.02	0.00	0.00	0
31/12/2009	Spot Bond	126.7943	126.8231	0.02	0.00	0.00	0
31/12/2009	Spot Bond	112.9687	112.9962	0.02	0.00	0.00	0
31/12/2009	Spot Bond	101.4285	101.4517	0.02	0.00	0.00	0
31/12/2009	Spot Bond	98.0603	98.0843	0.02	0.00	0.00	0
31/12/2009	Spot Bond	93.9129	93.9357	0.02	0.00	0.00	0
31/12/2009	Spot Bond	96.3349	96.3568	0.02	0.00	0.00	0
31/12/2009	Spot Bond	87.5094	87.5306	0.02	0.00	0.00	0
31/12/2009	Spot Bond	85.2126	85.2336	0.02	0.00	0.00	0
31/12/2009	Spot Bond	75.9380	75.9560	0.02	0.00	0.00	0
Total							0