



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 08/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/12/2009	Spot Bond	77.3357	78.9279	2.06	0.00	0.00	0
08/12/2009	Spot Bond	106.9796	107.5107	0.50	0.00	0.00	0
08/12/2009	Spot Bond	112.1487	112.2473	0.09	0.00	0.00	0
08/12/2009	Spot Bond	126.0463	126.2291	0.15	0.00	0.00	0
08/12/2009	Spot Bond	117.3072	112.5220	(4.08)	0.00	0.00	0
08/12/2009	Spot Bond	105.1941	100.9745	(4.01)	0.00	0.00	0
08/12/2009	Spot Bond	97.4376	97.6749	0.24	0.00	0.00	0
08/12/2009	Spot Bond	97.2529	93.5191	(3.84)	0.00	0.00	0
08/12/2009	Spot Bond	99.4872	99.6096	0.12	0.00	0.00	0
08/12/2009	Spot Bond	90.3727	90.7226	0.39	0.00	0.00	0
08/12/2009	Spot Bond	84.4856	84.7529	0.32	0.00	0.00	0
08/12/2009	Spot Bond	75.3535	75.8547	0.67	0.00	0.00	0
Total							0