



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 10/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/12/2009	Spot Bond	77.3357	79.0600	2.23	0.00	0.00	0
10/12/2009	Spot Bond	106.9796	107.5966	0.58	0.00	0.00	0
10/12/2009	Spot Bond	112.2997	112.3561	0.05	0.00	0.00	0
10/12/2009	Spot Bond	126.2893	126.4207	0.10	0.00	0.00	0
10/12/2009	Spot Bond	112.7451	112.8668	0.11	0.00	0.00	0
10/12/2009	Spot Bond	101.0228	101.1267	0.10	0.00	0.00	0
10/12/2009	Spot Bond	97.7464	97.8772	0.13	0.00	0.00	0
10/12/2009	Spot Bond	93.5869	93.7261	0.15	0.00	0.00	0
10/12/2009	Spot Bond	99.6606	99.7496	0.09	0.00	0.00	0
10/12/2009	Spot Bond	90.8484	90.9901	0.16	0.00	0.00	0
10/12/2009	Spot Bond	84.8770	85.0215	0.17	0.00	0.00	0
10/12/2009	Spot Bond	75.9081	76.0070	0.13	0.00	0.00	0
Total							0