



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 01/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/12/2009	Spot Bond	77.3357	78.6973	1.76	0.00	0.00	0
01/12/2009	Spot Bond	106.9796	107.3605	0.36	0.00	0.00	0
01/12/2009	Spot Bond	112.0719	112.1373	0.06	0.00	0.00	0
01/12/2009	Spot Bond	125.7941	126.0805	0.23	0.00	0.00	0
01/12/2009	Spot Bond	116.4071	117.0430	0.55	0.00	0.00	0
01/12/2009	Spot Bond	105.0271	105.2545	0.22	0.00	0.00	0
01/12/2009	Spot Bond	97.3774	97.6959	0.33	0.00	0.00	0
01/12/2009	Spot Bond	97.2047	97.5497	0.35	0.00	0.00	0
01/12/2009	Spot Bond	99.3626	99.5355	0.17	0.00	0.00	0
01/12/2009	Spot Bond	90.0698	90.5090	0.49	0.00	0.00	0
01/12/2009	Spot Bond	84.0943	84.5458	0.54	0.00	0.00	0
01/12/2009	Spot Bond	74.2382	74.7685	0.71	0.00	0.00	0
Total							0