



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 04/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
04/12/2009	Spot Bond	77.3357	78.8620	1.97	0.00	0.00	0
04/12/2009	Spot Bond	106.9796	107.4677	0.46	0.00	0.00	0
04/12/2009	Spot Bond	112.3049	112.2182	(0.08)	0.00	0.00	0
04/12/2009	Spot Bond	126.5043	126.3264	(0.14)	0.00	0.00	0
04/12/2009	Spot Bond	118.0056	117.7026	(0.26)	0.00	0.00	0
04/12/2009	Spot Bond	105.5736	105.4140	(0.15)	0.00	0.00	0
04/12/2009	Spot Bond	98.0864	97.8683	(0.22)	0.00	0.00	0
04/12/2009	Spot Bond	97.9075	97.6670	(0.25)	0.00	0.00	0
04/12/2009	Spot Bond	99.8258	99.6979	(0.13)	0.00	0.00	0
04/12/2009	Spot Bond	90.9263	90.7085	(0.24)	0.00	0.00	0
04/12/2009	Spot Bond	85.0623	84.8041	(0.30)	0.00	0.00	0
04/12/2009	Spot Bond	75.8014	75.6978	(0.14)	0.00	0.00	0
Total							0