



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/12/2009	Spot Bond	77.3357	78.8949	2.02	0.00	0.00	0
07/12/2009	Spot Bond	106.9796	107.4892	0.48	0.00	0.00	0
07/12/2009	Spot Bond	112.2182	112.1487	(0.06)	0.00	0.00	0
07/12/2009	Spot Bond	126.3264	126.0463	(0.22)	0.00	0.00	0
07/12/2009	Spot Bond	117.7026	117.3072	(0.34)	0.00	0.00	0
07/12/2009	Spot Bond	105.4140	105.1941	(0.21)	0.00	0.00	0
07/12/2009	Spot Bond	97.8683	97.4376	(0.44)	0.00	0.00	0
07/12/2009	Spot Bond	97.6670	97.2529	(0.42)	0.00	0.00	0
07/12/2009	Spot Bond	99.6979	99.4872	(0.21)	0.00	0.00	0
07/12/2009	Spot Bond	90.7085	90.3727	(0.37)	0.00	0.00	0
07/12/2009	Spot Bond	84.8041	84.4856	(0.38)	0.00	0.00	0
07/12/2009	Spot Bond	75.6978	75.3535	(0.45)	0.00	0.00	0
Total							0