



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 28/12/2009

| Deal Date    | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 28/12/2009   | Spot Bond        | 77.3357              | 79.5904           | 2.92              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 106.9796             | 107.9408          | 0.90              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 112.6122             | 112.6841          | 0.06              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 126.4432             | 126.5992          | 0.12              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 112.4759             | 112.7377          | 0.23              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 101.1493             | 101.2727          | 0.12              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 97.7837              | 97.9402           | 0.16              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 93.5731              | 93.7407           | 0.18              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 99.8251              | 99.9300           | 0.11              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 90.7849              | 90.9554           | 0.19              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 84.8722              | 85.0466           | 0.21              | 0.00           | 0.00          | 0             |
| 28/12/2009   | Spot Bond        | 75.5504              | 75.7683           | 0.29              | 0.00           | 0.00          | 0             |
| <b>Total</b> |                  |                      |                   |                   |                |               | <b>0</b>      |