



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 03/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/12/2009	Spot Bond	77.3357	78.8290	1.93	0.00	0.00	0
03/12/2009	Spot Bond	106.9796	107.4463	0.44	0.00	0.00	0
03/12/2009	Spot Bond	112.2990	112.3049	0.01	0.00	0.00	0
03/12/2009	Spot Bond	126.5276	126.5043	(0.02)	0.00	0.00	0
03/12/2009	Spot Bond	117.8825	118.0056	0.10	0.00	0.00	0
03/12/2009	Spot Bond	105.6112	105.5736	(0.04)	0.00	0.00	0
03/12/2009	Spot Bond	98.1165	98.0864	(0.03)	0.00	0.00	0
03/12/2009	Spot Bond	97.9135	97.9075	(0.01)	0.00	0.00	0
03/12/2009	Spot Bond	99.8369	99.8258	(0.01)	0.00	0.00	0
03/12/2009	Spot Bond	90.9644	90.9263	(0.04)	0.00	0.00	0
03/12/2009	Spot Bond	85.0415	85.0623	0.02	0.00	0.00	0
03/12/2009	Spot Bond	75.6622	75.8014	0.18	0.00	0.00	0
Total							0