



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 02/12/2009

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 02/12/2009 | Spot Bond | 77.3357 | 78.7961 | 1.89 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 106.9796 | 107.4248 | 0.42 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 112.1373 | 112.2990 | 0.14 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 126.0805 | 126.5276 | 0.35 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 117.0430 | 117.8825 | 0.72 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 105.2545 | 105.6112 | 0.34 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 97.6959 | 98.1165 | 0.43 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 97.5497 | 97.9135 | 0.37 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 99.5355 | 99.8369 | 0.30 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 90.5090 | 90.9644 | 0.50 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 84.5458 | 85.0415 | 0.59 | 0.00 | 0.00 | 0 |
| 02/12/2009 | Spot Bond | 74.7685 | 75.6622 | 1.20 | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |