



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 20/11/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/11/2009	Spot Bond	77.3357	78.4019	1.38	0.00	0.00	0
20/11/2009	Spot Bond	106.9796	107.1677	0.18	0.00	0.00	0
20/11/2009	Spot Bond	112.1157	111.9831	(0.12)	0.00	0.00	0
20/11/2009	Spot Bond	126.3148	125.9273	(0.31)	0.00	0.00	0
20/11/2009	Spot Bond	118.0862	117.2590	(0.70)	0.00	0.00	0
20/11/2009	Spot Bond	105.4277	105.1434	(0.27)	0.00	0.00	0
20/11/2009	Spot Bond	98.2157	97.8328	(0.39)	0.00	0.00	0
20/11/2009	Spot Bond	98.0828	97.6330	(0.46)	0.00	0.00	0
20/11/2009	Spot Bond	99.6312	99.3839	(0.25)	0.00	0.00	0
20/11/2009	Spot Bond	90.8909	90.4613	(0.47)	0.00	0.00	0
20/11/2009	Spot Bond	85.0532	84.5448	(0.60)	0.00	0.00	0
20/11/2009	Spot Bond	76.1644	75.2476	(1.20)	0.00	0.00	0
<b>Total</b>							<b>0</b>