



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 23/11/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
23/11/2009	Spot Bond	77.3357	78.4347	1.42	0.00	0.00	0
23/11/2009	Spot Bond	106.9796	107.1892	0.20	0.00	0.00	0
23/11/2009	Spot Bond	111.9831	111.9972	0.01	0.00	0.00	0
23/11/2009	Spot Bond	125.9273	125.8522	(0.06)	0.00	0.00	0
23/11/2009	Spot Bond	117.2590	117.0043	(0.22)	0.00	0.00	0
23/11/2009	Spot Bond	105.1434	105.0647	(0.07)	0.00	0.00	0
23/11/2009	Spot Bond	97.8328	97.7484	(0.09)	0.00	0.00	0
23/11/2009	Spot Bond	97.6330	97.5680	(0.07)	0.00	0.00	0
23/11/2009	Spot Bond	99.3839	99.3391	(0.05)	0.00	0.00	0
23/11/2009	Spot Bond	90.4613	90.3334	(0.14)	0.00	0.00	0
23/11/2009	Spot Bond	84.5448	84.4108	(0.16)	0.00	0.00	0
23/11/2009	Spot Bond	75.2476	74.9448	(0.40)	0.00	0.00	0
<b>Total</b>							<b>0</b>