



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 24/11/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/11/2009	Spot Bond	77.3357	78.4675	1.46	0.00	0.00	0
24/11/2009	Spot Bond	106.9796	107.2106	0.22	0.00	0.00	0
24/11/2009	Spot Bond	111.9972	111.9428	(0.05)	0.00	0.00	0
24/11/2009	Spot Bond	125.8522	125.6481	(0.16)	0.00	0.00	0
24/11/2009	Spot Bond	117.0043	116.6102	(0.34)	0.00	0.00	0
24/11/2009	Spot Bond	105.0647	104.9454	(0.11)	0.00	0.00	0
24/11/2009	Spot Bond	97.7484	97.5298	(0.22)	0.00	0.00	0
24/11/2009	Spot Bond	97.5680	97.3270	(0.25)	0.00	0.00	0
24/11/2009	Spot Bond	99.3391	99.2777	(0.06)	0.00	0.00	0
24/11/2009	Spot Bond	90.3334	90.0866	(0.27)	0.00	0.00	0
24/11/2009	Spot Bond	84.4108	84.1539	(0.30)	0.00	0.00	0
24/11/2009	Spot Bond	74.9448	74.4858	(0.61)	0.00	0.00	0
Total							0