



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 16/11/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
16/11/2009	Spot Bond	77.3357	78.2056	1.12	0.00	0.00	0
16/11/2009	Spot Bond	106.9796	107.0394	0.06	0.00	0.00	0
16/11/2009	Spot Bond	111.9108	111.8117	(0.09)	0.00	0.00	0
16/11/2009	Spot Bond	125.4686	125.6528	0.15	0.00	0.00	0
16/11/2009	Spot Bond	117.1559	116.9951	(0.14)	0.00	0.00	0
16/11/2009	Spot Bond	104.7112	104.8784	0.16	0.00	0.00	0
16/11/2009	Spot Bond	97.4515	97.5561	0.11	0.00	0.00	0
16/11/2009	Spot Bond	97.2634	97.3457	0.08	0.00	0.00	0
16/11/2009	Spot Bond	99.0082	99.1485	0.14	0.00	0.00	0
16/11/2009	Spot Bond	90.1282	90.1800	0.06	0.00	0.00	0
16/11/2009	Spot Bond	84.2143	84.2659	0.06	0.00	0.00	0
16/11/2009	Spot Bond	75.8943	75.6672	(0.30)	0.00	0.00	0
<b>Total</b>							<b>0</b>