



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 27/11/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
27/11/2009	Spot Bond	77.3357	78.6316	1.68	0.00	0.00	0
27/11/2009	Spot Bond	106.9796	107.3176	0.32	0.00	0.00	0
27/11/2009	Spot Bond	111.8897	111.9299	0.04	0.00	0.00	0
27/11/2009	Spot Bond	125.4796	125.5854	0.08	0.00	0.00	0
27/11/2009	Spot Bond	115.9325	116.1463	0.18	0.00	0.00	0
27/11/2009	Spot Bond	104.7965	104.8610	0.06	0.00	0.00	0
27/11/2009	Spot Bond	97.1962	97.3002	0.11	0.00	0.00	0
27/11/2009	Spot Bond	96.9827	97.0936	0.11	0.00	0.00	0
27/11/2009	Spot Bond	99.1672	99.2232	0.06	0.00	0.00	0
27/11/2009	Spot Bond	89.8180	89.9290	0.12	0.00	0.00	0
27/11/2009	Spot Bond	83.8384	83.9509	0.13	0.00	0.00	0
27/11/2009	Spot Bond	73.5413	73.8691	0.45	0.00	0.00	0
Total							0