



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 11/12/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/12/2009	Spot Bond	77.3357	79.1261	2.32	0.00	0.00	0
11/12/2009	Spot Bond	106.9796	107.6395	0.62	0.00	0.00	0
11/12/2009	Spot Bond	112.3561	112.3689	0.01	0.00	0.00	0
11/12/2009	Spot Bond	126.4207	126.3497	(0.06)	0.00	0.00	0
11/12/2009	Spot Bond	112.8668	112.7320	(0.12)	0.00	0.00	0
11/12/2009	Spot Bond	101.1267	101.0712	(0.05)	0.00	0.00	0
11/12/2009	Spot Bond	97.8772	97.7913	(0.09)	0.00	0.00	0
11/12/2009	Spot Bond	93.7261	93.6255	(0.11)	0.00	0.00	0
11/12/2009	Spot Bond	99.7496	99.7118	(0.04)	0.00	0.00	0
11/12/2009	Spot Bond	90.9901	90.8846	(0.12)	0.00	0.00	0
11/12/2009	Spot Bond	85.0215	84.9395	(0.10)	0.00	0.00	0
11/12/2009	Spot Bond	76.0070	75.8403	(0.22)	0.00	0.00	0
Total							0