



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 17/11/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/11/2009	Spot Bond	77.3357	78.2382	1.17	0.00	0.00	0
17/11/2009	Spot Bond	106.9796	107.0608	0.08	0.00	0.00	0
17/11/2009	Spot Bond	111.8117	111.8606	0.04	0.00	0.00	0
17/11/2009	Spot Bond	125.6528	125.7072	0.04	0.00	0.00	0
17/11/2009	Spot Bond	116.9951	116.9761	(0.02)	0.00	0.00	0
17/11/2009	Spot Bond	104.8784	104.9431	0.06	0.00	0.00	0
17/11/2009	Spot Bond	97.5561	97.5527	0.00	0.00	0.00	0
17/11/2009	Spot Bond	97.3457	97.3984	0.05	0.00	0.00	0
17/11/2009	Spot Bond	99.1485	99.2215	0.07	0.00	0.00	0
17/11/2009	Spot Bond	90.1800	90.1720	(0.01)	0.00	0.00	0
17/11/2009	Spot Bond	84.2659	84.2556	(0.01)	0.00	0.00	0
17/11/2009	Spot Bond	75.6672	75.6442	(0.03)	0.00	0.00	0
<b>Total</b>							<b>0</b>