



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 26/11/2009

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/11/2009	Spot Bond	77.3357	78.5987	1.63	0.00	0.00	0
26/11/2009	Spot Bond	106.9796	107.2962	0.30	0.00	0.00	0
26/11/2009	Spot Bond	112.0628	111.8897	(0.15)	0.00	0.00	0
26/11/2009	Spot Bond	126.0180	125.4796	(0.43)	0.00	0.00	0
26/11/2009	Spot Bond	116.9765	115.9325	(0.89)	0.00	0.00	0
26/11/2009	Spot Bond	105.2413	104.7965	(0.42)	0.00	0.00	0
26/11/2009	Spot Bond	97.7623	97.1962	(0.58)	0.00	0.00	0
26/11/2009	Spot Bond	97.6027	96.9827	(0.64)	0.00	0.00	0
26/11/2009	Spot Bond	99.5295	99.1672	(0.36)	0.00	0.00	0
26/11/2009	Spot Bond	90.4511	89.8180	(0.70)	0.00	0.00	0
26/11/2009	Spot Bond	84.4936	83.8384	(0.78)	0.00	0.00	0
26/11/2009	Spot Bond	74.6974	73.5413	(1.55)	0.00	0.00	0
Total							0