



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 14/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/01/2010	Spot Bond	77.3357	80.0716	3.54	0.00	0.00	0
14/01/2010	Spot Bond	106.9796	108.3511	1.28	0.00	0.00	0
14/01/2010	Spot Bond	112.8104	112.7949	(0.01)	0.00	0.00	0
14/01/2010	Spot Bond	126.1902	126.0948	(0.08)	0.00	0.00	0
14/01/2010	Spot Bond	110.8793	110.5447	(0.30)	0.00	0.00	0
14/01/2010	Spot Bond	100.9170	100.8420	(0.07)	0.00	0.00	0
14/01/2010	Spot Bond	97.2984	97.1928	(0.11)	0.00	0.00	0
14/01/2010	Spot Bond	92.9217	92.8031	(0.13)	0.00	0.00	0
14/01/2010	Spot Bond	96.0051	95.9472	(0.06)	0.00	0.00	0
14/01/2010	Spot Bond	86.2924	86.1695	(0.14)	0.00	0.00	0
14/01/2010	Spot Bond	83.9084	83.7502	(0.19)	0.00	0.00	0
14/01/2010	Spot Bond	73.4829	73.0124	(0.64)	0.00	0.00	0
<b>Total</b>							<b>0</b>