



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 22/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/01/2010	Spot Bond	77.3357	83.3381	7.76	0.00	0.00	0
22/01/2010	Spot Bond	106.9796	108.5243	1.44	0.00	0.00	0
22/01/2010	Spot Bond	113.1321	113.0860	(0.04)	0.00	0.00	0
22/01/2010	Spot Bond	126.8497	126.6791	(0.13)	0.00	0.00	0
22/01/2010	Spot Bond	112.0144	111.6755	(0.30)	0.00	0.00	0
22/01/2010	Spot Bond	101.4406	101.3064	(0.13)	0.00	0.00	0
22/01/2010	Spot Bond	98.0934	97.9608	(0.14)	0.00	0.00	0
22/01/2010	Spot Bond	93.7049	93.5568	(0.16)	0.00	0.00	0
22/01/2010	Spot Bond	96.4440	96.3378	(0.11)	0.00	0.00	0
22/01/2010	Spot Bond	86.9619	86.7799	(0.21)	0.00	0.00	0
22/01/2010	Spot Bond	84.4981	84.3689	(0.15)	0.00	0.00	0
22/01/2010	Spot Bond	73.8924	73.5695	(0.44)	0.00	0.00	0
Total							0