



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 25/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
25/01/2010	Spot Bond	77.3357	83.3737	7.81	0.00	0.00	0
25/01/2010	Spot Bond	106.9796	108.5460	1.46	0.00	0.00	0
25/01/2010	Spot Bond	113.0860	113.1097	0.02	0.00	0.00	0
25/01/2010	Spot Bond	126.6791	126.7085	0.02	0.00	0.00	0
25/01/2010	Spot Bond	111.6755	111.7489	0.07	0.00	0.00	0
25/01/2010	Spot Bond	101.3064	101.3299	0.02	0.00	0.00	0
25/01/2010	Spot Bond	97.9608	97.9851	0.02	0.00	0.00	0
25/01/2010	Spot Bond	93.5568	93.5799	0.02	0.00	0.00	0
25/01/2010	Spot Bond	96.3378	96.3443	0.01	0.00	0.00	0
25/01/2010	Spot Bond	86.7799	86.8018	0.03	0.00	0.00	0
25/01/2010	Spot Bond	84.3689	84.3901	0.03	0.00	0.00	0
25/01/2010	Spot Bond	73.5695	73.5876	0.02	0.00	0.00	0
Total							0