



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 13/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
13/01/2011	Spot Bond	83.3365	92.5762	11.09	0.00	0.00	0
13/01/2011	Spot Bond	109.1624	109.1399	(0.02)	0.00	0.00	0
13/01/2011	Spot Bond	128.1984	127.9362	(0.20)	0.00	0.00	0
13/01/2011	Spot Bond	118.8753	118.3152	(0.47)	0.00	0.00	0
13/01/2011	Spot Bond	8.5957	8.6287	0.38	0.00	0.00	0
13/01/2011	Spot Bond	2.8685	2.8802	0.41	0.00	0.00	0
13/01/2011	Spot Bond	105.7028	105.5157	(0.18)	0.00	0.00	0
13/01/2011	Spot Bond	113.6800	113.6883	0.01	0.00	0.00	0
13/01/2011	Spot Bond	103.9260	103.6423	(0.27)	0.00	0.00	0
13/01/2011	Spot Bond	99.5770	99.2285	(0.35)	0.00	0.00	0
13/01/2011	Spot Bond	101.7874	101.6315	(0.15)	0.00	0.00	0
13/01/2011	Spot Bond	93.7160	93.3178	(0.42)	0.00	0.00	0
13/01/2011	Spot Bond	91.6034	91.1819	(0.46)	0.00	0.00	0
13/01/2011	Spot Bond	79.6070	79.1996	(0.51)	0.00	0.00	0
13/01/2011	Spot Bond	99.9526	99.9599	0.01	0.00	0.00	0
13/01/2011	Spot Bond	101.7442	101.7517	0.01	0.00	0.00	0
13/01/2011	Spot Bond	103.4117	103.5319	0.12	0.00	0.00	0
13/01/2011	Spot Bond	8.0000	92.7757	1059.70	0.00	0.00	0
Total							0