



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 24/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/01/2011	Spot Bond	83.3365	95.4385	14.52	0.00	0.00	0
24/01/2011	Spot Bond	109.0458	109.0885	0.04	0.00	0.00	0
24/01/2011	Spot Bond	126.4418	126.6418	0.16	0.00	0.00	0
24/01/2011	Spot Bond	115.7084	116.7288	0.88	0.00	0.00	0
24/01/2011	Spot Bond	8.9304	8.9646	0.38	0.00	0.00	0
24/01/2011	Spot Bond	2.9877	2.9998	0.41	0.00	0.00	0
24/01/2011	Spot Bond	104.3673	104.4906	0.12	0.00	0.00	0
24/01/2011	Spot Bond	112.1127	112.6650	0.49	0.00	0.00	0
24/01/2011	Spot Bond	102.2136	102.5113	0.29	0.00	0.00	0
24/01/2011	Spot Bond	97.4157	97.8819	0.48	0.00	0.00	0
24/01/2011	Spot Bond	100.5126	100.5853	0.07	0.00	0.00	0
24/01/2011	Spot Bond	91.4294	91.9158	0.53	0.00	0.00	0
24/01/2011	Spot Bond	89.2109	89.7208	0.57	0.00	0.00	0
24/01/2011	Spot Bond	76.9483	77.7786	1.08	0.00	0.00	0
24/01/2011	Spot Bond	99.4738	99.4811	0.01	0.00	0.00	0
24/01/2011	Spot Bond	100.3416	100.3489	0.01	0.00	0.00	0
24/01/2011	Spot Bond	101.5909	101.7100	0.12	0.00	0.00	0
24/01/2011	Spot Bond	8.0000	92.9568	1061.96	0.00	0.00	0
Total							0