



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 26/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/01/2011	Spot Bond	83.3365	95.6501	14.78	0.00	0.00	0
26/01/2011	Spot Bond	109.1575	109.2137	0.05	0.00	0.00	0
26/01/2011	Spot Bond	127.0374	127.1174	0.06	0.00	0.00	0
26/01/2011	Spot Bond	117.2812	117.3627	0.07	0.00	0.00	0
26/01/2011	Spot Bond	8.9990	9.1066	1.20	0.00	0.00	0
26/01/2011	Spot Bond	3.0120	3.0499	1.26	0.00	0.00	0
26/01/2011	Spot Bond	104.8007	104.8650	0.06	0.00	0.00	0
26/01/2011	Spot Bond	112.6734	112.6986	0.02	0.00	0.00	0
26/01/2011	Spot Bond	103.1111	103.1801	0.07	0.00	0.00	0
26/01/2011	Spot Bond	98.5465	98.6133	0.07	0.00	0.00	0
26/01/2011	Spot Bond	100.8552	100.9150	0.06	0.00	0.00	0
26/01/2011	Spot Bond	92.5225	92.5863	0.07	0.00	0.00	0
26/01/2011	Spot Bond	90.2960	90.3582	0.07	0.00	0.00	0
26/01/2011	Spot Bond	78.3323	78.3864	0.07	0.00	0.00	0
26/01/2011	Spot Bond	99.4884	99.5104	0.02	0.00	0.00	0
26/01/2011	Spot Bond	100.3563	100.3783	0.02	0.00	0.00	0
26/01/2011	Spot Bond	101.7160	101.7341	0.02	0.00	0.00	0
26/01/2011	Spot Bond	8.0000	93.0374	1062.97	0.00	0.00	0
Total							0