



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 01/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/11/2010	Spot Bond	83.3365	89.9827	7.98	0.00	0.00	0
01/11/2010	Spot Bond	107.1726	107.6291	0.43	0.00	0.00	0
01/11/2010	Spot Bond	126.6296	126.8376	0.16	0.00	0.00	0
01/11/2010	Spot Bond	127.2712	126.5738	(0.55)	0.00	0.00	0
01/11/2010	Spot Bond	5.8262	6.5655	12.69	0.00	0.00	0
01/11/2010	Spot Bond	3.9390	4.4829	13.81	0.00	0.00	0
01/11/2010	Spot Bond	108.3545	108.5431	0.17	0.00	0.00	0
01/11/2010	Spot Bond	3.0359	3.3643	10.82	0.00	0.00	0
01/11/2010	Spot Bond	103.9391	103.9602	0.02	0.00	0.00	0
01/11/2010	Spot Bond	104.0172	103.9662	(0.05)	0.00	0.00	0
01/11/2010	Spot Bond	103.2821	103.5917	0.30	0.00	0.00	0
01/11/2010	Spot Bond	97.9939	97.7464	(0.25)	0.00	0.00	0
01/11/2010	Spot Bond	92.3755	92.1200	(0.28)	0.00	0.00	0
01/11/2010	Spot Bond	82.9269	82.1126	(0.98)	0.00	0.00	0
01/11/2010	Spot Bond	2.1022	2.2829	8.59	0.00	0.00	0
01/11/2010	Spot Bond	101.7503	101.9737	0.22	0.00	0.00	0
01/11/2010	Spot Bond	3.3754	3.6163	7.14	0.00	0.00	0
<b>Total</b>							<b>0</b>