



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 17/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/01/2011	Spot Bond	83.3365	92.6788	11.21	0.00	0.00	0
17/01/2011	Spot Bond	109.1302	109.0534	(0.07)	0.00	0.00	0
17/01/2011	Spot Bond	127.7414	127.1084	(0.50)	0.00	0.00	0
17/01/2011	Spot Bond	118.0017	116.5861	(1.20)	0.00	0.00	0
17/01/2011	Spot Bond	8.6669	8.7027	0.41	0.00	0.00	0
17/01/2011	Spot Bond	2.8919	2.9160	0.83	0.00	0.00	0
17/01/2011	Spot Bond	105.3466	104.8863	(0.44)	0.00	0.00	0
17/01/2011	Spot Bond	112.7801	112.4245	(0.32)	0.00	0.00	0
17/01/2011	Spot Bond	103.4106	102.7257	(0.66)	0.00	0.00	0
17/01/2011	Spot Bond	98.9667	98.1440	(0.83)	0.00	0.00	0
17/01/2011	Spot Bond	101.4360	101.0149	(0.42)	0.00	0.00	0
17/01/2011	Spot Bond	93.0410	92.1761	(0.93)	0.00	0.00	0
17/01/2011	Spot Bond	90.8884	89.9758	(1.00)	0.00	0.00	0
17/01/2011	Spot Bond	78.8799	77.6934	(1.50)	0.00	0.00	0
17/01/2011	Spot Bond	99.7625	99.2265	(0.54)	0.00	0.00	0
17/01/2011	Spot Bond	101.5690	101.5765	0.01	0.00	0.00	0
17/01/2011	Spot Bond	103.3093	103.3152	0.01	0.00	0.00	0
17/01/2011	Spot Bond	8.0000	92.8159	1060.20	0.00	0.00	0
<b>Total</b>							<b>0</b>