



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 18/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/01/2011	Spot Bond	83.3365	92.7301	11.27	0.00	0.00	0
18/01/2011	Spot Bond	109.0534	109.0354	(0.02)	0.00	0.00	0
18/01/2011	Spot Bond	127.1084	126.9164	(0.15)	0.00	0.00	0
18/01/2011	Spot Bond	116.5861	116.3754	(0.18)	0.00	0.00	0
18/01/2011	Spot Bond	8.7027	8.7411	0.44	0.00	0.00	0
18/01/2011	Spot Bond	2.9160	2.9278	0.41	0.00	0.00	0
18/01/2011	Spot Bond	104.8863	104.7364	(0.14)	0.00	0.00	0
18/01/2011	Spot Bond	112.4245	112.4329	0.01	0.00	0.00	0
18/01/2011	Spot Bond	102.7257	102.5477	(0.17)	0.00	0.00	0
18/01/2011	Spot Bond	98.1440	97.9147	(0.23)	0.00	0.00	0
18/01/2011	Spot Bond	101.0149	100.9149	(0.10)	0.00	0.00	0
18/01/2011	Spot Bond	92.1761	91.9337	(0.26)	0.00	0.00	0
18/01/2011	Spot Bond	89.9758	89.6884	(0.32)	0.00	0.00	0
18/01/2011	Spot Bond	77.6934	77.5068	(0.24)	0.00	0.00	0
18/01/2011	Spot Bond	99.2265	99.2338	0.01	0.00	0.00	0
18/01/2011	Spot Bond	101.5765	100.2100	(1.35)	0.00	0.00	0
18/01/2011	Spot Bond	103.3152	102.0719	(1.20)	0.00	0.00	0
18/01/2011	Spot Bond	8.0000	92.8360	1060.45	0.00	0.00	0
Total							0