



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 19/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/01/2011	Spot Bond	83.3365	95.2804	14.33	0.00	0.00	0
19/01/2011	Spot Bond	109.0354	109.1395	0.10	0.00	0.00	0
19/01/2011	Spot Bond	126.9164	127.3455	0.34	0.00	0.00	0
19/01/2011	Spot Bond	116.3754	116.9811	0.52	0.00	0.00	0
19/01/2011	Spot Bond	8.7411	8.8422	1.16	0.00	0.00	0
19/01/2011	Spot Bond	2.9278	2.9636	1.22	0.00	0.00	0
19/01/2011	Spot Bond	104.7364	105.1595	0.40	0.00	0.00	0
19/01/2011	Spot Bond	112.4329	112.4581	0.02	0.00	0.00	0
19/01/2011	Spot Bond	102.5477	103.0443	0.48	0.00	0.00	0
19/01/2011	Spot Bond	97.9147	98.3732	0.47	0.00	0.00	0
19/01/2011	Spot Bond	100.9149	101.2527	0.33	0.00	0.00	0
19/01/2011	Spot Bond	91.9337	92.3786	0.48	0.00	0.00	0
19/01/2011	Spot Bond	89.6884	90.1514	0.52	0.00	0.00	0
19/01/2011	Spot Bond	77.5068	78.0534	0.71	0.00	0.00	0
19/01/2011	Spot Bond	99.2338	99.2559	0.02	0.00	0.00	0
19/01/2011	Spot Bond	100.2100	100.2320	0.02	0.00	0.00	0
19/01/2011	Spot Bond	102.0719	101.9189	(0.15)	0.00	0.00	0
19/01/2011	Spot Bond	8.0000	92.8964	1061.21	0.00	0.00	0
Total							0