



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 31/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
31/01/2011	Spot Bond	83.3365	95.8094	14.97	0.00	0.00	0
31/01/2011	Spot Bond	109.1910	109.1929	0.00	0.00	0.00	0
31/01/2011	Spot Bond	126.7169	126.6146	(0.08)	0.00	0.00	0
31/01/2011	Spot Bond	116.6072	116.4451	(0.14)	0.00	0.00	0
31/01/2011	Spot Bond	9.1779	9.2130	0.38	0.00	0.00	0
31/01/2011	Spot Bond	3.0861	3.1060	0.65	0.00	0.00	0
31/01/2011	Spot Bond	104.5357	104.4563	(0.08)	0.00	0.00	0
31/01/2011	Spot Bond	112.5338	112.5422	0.01	0.00	0.00	0
31/01/2011	Spot Bond	102.7253	102.5740	(0.15)	0.00	0.00	0
31/01/2011	Spot Bond	98.2112	98.0390	(0.18)	0.00	0.00	0
31/01/2011	Spot Bond	100.7060	100.6739	(0.03)	0.00	0.00	0
31/01/2011	Spot Bond	92.1024	91.9492	(0.17)	0.00	0.00	0
31/01/2011	Spot Bond	89.9070	89.7134	(0.22)	0.00	0.00	0
31/01/2011	Spot Bond	77.7234	77.6191	(0.13)	0.00	0.00	0
31/01/2011	Spot Bond	99.5251	99.1269	(0.40)	0.00	0.00	0
31/01/2011	Spot Bond	100.3932	100.3060	(0.09)	0.00	0.00	0
31/01/2011	Spot Bond	102.0290	102.0350	0.01	0.00	0.00	0
31/01/2011	Spot Bond	8.0000	93.0979	1063.72	0.00	0.00	0
Total							0