



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 13/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
13/01/2010	Spot Bond	77.3357	80.0381	3.49	0.00	0.00	0
13/01/2010	Spot Bond	106.9796	108.3295	1.26	0.00	0.00	0
13/01/2010	Spot Bond	112.7629	112.8104	0.04	0.00	0.00	0
13/01/2010	Spot Bond	126.1773	126.1902	0.01	0.00	0.00	0
13/01/2010	Spot Bond	111.0236	110.8793	(0.13)	0.00	0.00	0
13/01/2010	Spot Bond	100.9056	100.9170	0.01	0.00	0.00	0
13/01/2010	Spot Bond	97.3296	97.2984	(0.03)	0.00	0.00	0
13/01/2010	Spot Bond	92.9659	92.9217	(0.05)	0.00	0.00	0
13/01/2010	Spot Bond	95.9696	96.0051	0.04	0.00	0.00	0
13/01/2010	Spot Bond	86.4009	86.2924	(0.13)	0.00	0.00	0
13/01/2010	Spot Bond	83.9648	83.9084	(0.07)	0.00	0.00	0
13/01/2010	Spot Bond	73.6563	73.4829	(0.24)	0.00	0.00	0
Total							0