



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 19/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/01/2010	Spot Bond	77.3357	80.1720	3.67	0.00	0.00	0
19/01/2010	Spot Bond	106.9796	108.4160	1.34	0.00	0.00	0
19/01/2010	Spot Bond	112.9910	112.9912	0.00	0.00	0.00	0
19/01/2010	Spot Bond	126.6284	126.6076	(0.02)	0.00	0.00	0
19/01/2010	Spot Bond	111.5550	111.3998	(0.14)	0.00	0.00	0
19/01/2010	Spot Bond	101.2640	101.2480	(0.02)	0.00	0.00	0
19/01/2010	Spot Bond	97.7888	97.8131	0.02	0.00	0.00	0
19/01/2010	Spot Bond	93.3895	93.4126	0.02	0.00	0.00	0
19/01/2010	Spot Bond	96.3152	96.3216	0.01	0.00	0.00	0
19/01/2010	Spot Bond	86.7359	86.7286	(0.01)	0.00	0.00	0
19/01/2010	Spot Bond	84.3321	84.2931	(0.05)	0.00	0.00	0
19/01/2010	Spot Bond	73.8023	73.6685	(0.18)	0.00	0.00	0
<b>Total</b>							<b>0</b>