



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 26/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/01/2010	Spot Bond	77.3357	83.4093	7.85	0.00	0.00	0
26/01/2010	Spot Bond	106.9796	108.5676	1.48	0.00	0.00	0
26/01/2010	Spot Bond	113.1097	113.1642	0.05	0.00	0.00	0
26/01/2010	Spot Bond	126.7085	126.8376	0.10	0.00	0.00	0
26/01/2010	Spot Bond	111.7489	111.9598	0.19	0.00	0.00	0
26/01/2010	Spot Bond	101.3299	101.4125	0.08	0.00	0.00	0
26/01/2010	Spot Bond	97.9851	98.1139	0.13	0.00	0.00	0
26/01/2010	Spot Bond	93.5799	93.7171	0.15	0.00	0.00	0
26/01/2010	Spot Bond	96.3443	96.4313	0.09	0.00	0.00	0
26/01/2010	Spot Bond	86.8018	86.9401	0.16	0.00	0.00	0
26/01/2010	Spot Bond	84.3901	84.5015	0.13	0.00	0.00	0
26/01/2010	Spot Bond	73.5876	73.6811	0.13	0.00	0.00	0
<b>Total</b>							<b>0</b>