



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 29/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
29/01/2010	Spot Bond	77.3357	83.5877	8.08	0.00	0.00	0
29/01/2010	Spot Bond	106.9796	108.6761	1.59	0.00	0.00	0
29/01/2010	Spot Bond	113.4274	113.5351	0.09	0.00	0.00	0
29/01/2010	Spot Bond	127.5045	127.7844	0.22	0.00	0.00	0
29/01/2010	Spot Bond	112.4845	112.6045	0.11	0.00	0.00	0
29/01/2010	Spot Bond	101.9599	102.1811	0.22	0.00	0.00	0
29/01/2010	Spot Bond	98.7617	99.0759	0.32	0.00	0.00	0
29/01/2010	Spot Bond	94.3825	94.6935	0.33	0.00	0.00	0
29/01/2010	Spot Bond	96.8755	97.0591	0.19	0.00	0.00	0
29/01/2010	Spot Bond	87.6125	87.8991	0.33	0.00	0.00	0
29/01/2010	Spot Bond	85.1905	85.5158	0.38	0.00	0.00	0
29/01/2010	Spot Bond	74.0567	74.1128	0.08	0.00	0.00	0
<b>Total</b>							<b>0</b>