



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 28/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
28/01/2011	Spot Bond	83.3365	95.7563	14.90	0.00	0.00	0
28/01/2011	Spot Bond	109.2181	109.1910	(0.02)	0.00	0.00	0
28/01/2011	Spot Bond	127.0358	126.7169	(0.25)	0.00	0.00	0
28/01/2011	Spot Bond	117.4857	116.6072	(0.75)	0.00	0.00	0
28/01/2011	Spot Bond	9.1379	9.1779	0.44	0.00	0.00	0
28/01/2011	Spot Bond	3.0612	3.0861	0.81	0.00	0.00	0
28/01/2011	Spot Bond	104.7847	104.5357	(0.24)	0.00	0.00	0
28/01/2011	Spot Bond	112.7070	112.5338	(0.15)	0.00	0.00	0
28/01/2011	Spot Bond	103.1529	102.7253	(0.41)	0.00	0.00	0
28/01/2011	Spot Bond	98.5796	98.2112	(0.37)	0.00	0.00	0
28/01/2011	Spot Bond	100.8824	100.7060	(0.17)	0.00	0.00	0
28/01/2011	Spot Bond	92.5783	92.1024	(0.51)	0.00	0.00	0
28/01/2011	Spot Bond	90.4098	89.9070	(0.56)	0.00	0.00	0
28/01/2011	Spot Bond	78.4874	77.7234	(0.97)	0.00	0.00	0
28/01/2011	Spot Bond	99.5177	99.5251	0.01	0.00	0.00	0
28/01/2011	Spot Bond	100.3857	100.3932	0.01	0.00	0.00	0
28/01/2011	Spot Bond	101.9664	102.0290	0.06	0.00	0.00	0
28/01/2011	Spot Bond	8.0000	93.0777	1063.47	0.00	0.00	0
<b>Total</b>							<b>0</b>