



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for 29/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
29/01/2009	CGR3 jBond	18.0790	18.0420	(0.20)	0.00	0.00	0.00
29/01/2009	R153 jBond	6.8600	6.8550	(0.07)	0.00	0.00	0.00
29/01/2009	R157 jBond	7.4500	7.3500	(1.34)	0.00	0.00	0.00
29/01/2009	R186 jBond	7.9350	7.7750	(2.02)	0.00	0.00	0.00
29/01/2009	R196 jBond	11.2000	11.1910	(0.08)	0.00	0.00	0.00
29/01/2009	R201 jBond	7.5900	7.4800	(1.45)	0.00	0.00	0.00
29/01/2009	R203 jBond	7.9200	7.7800	(1.77)	0.00	0.00	0.00
29/01/2009	R204 jBond	7.9100	7.8050	(1.33)	0.00	0.00	0.00
29/01/2009	R206 jBond	7.6600	7.5600	(1.31)	0.00	0.00	0.00
29/01/2009	R207 jBond	7.9900	7.8550	(1.69)	0.00	0.00	0.00
29/01/2009	R208 jBond	8.0860	7.9150	(2.11)	0.00	0.00	0.00
29/01/2009	R209 jBond	7.6150	7.4600	(2.04)	0.00	0.00	0.00
Grand Total:							0.00