



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 15/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/01/2010	Spot Bond	77.3357	80.1050	3.58	0.00	0.00	0
15/01/2010	Spot Bond	106.9796	108.3727	1.30	0.00	0.00	0
15/01/2010	Spot Bond	112.7949	112.9205	0.11	0.00	0.00	0
15/01/2010	Spot Bond	126.0948	126.4239	0.26	0.00	0.00	0
15/01/2010	Spot Bond	110.5447	111.2076	0.60	0.00	0.00	0
15/01/2010	Spot Bond	100.8420	101.1022	0.26	0.00	0.00	0
15/01/2010	Spot Bond	97.1928	97.5295	0.35	0.00	0.00	0
15/01/2010	Spot Bond	92.8031	93.1669	0.39	0.00	0.00	0
15/01/2010	Spot Bond	95.9472	96.1795	0.24	0.00	0.00	0
15/01/2010	Spot Bond	86.1695	86.5103	0.40	0.00	0.00	0
15/01/2010	Spot Bond	83.7502	84.1306	0.45	0.00	0.00	0
15/01/2010	Spot Bond	73.0124	73.4811	0.64	0.00	0.00	0
Total							0