



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 20/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/01/2010	Spot Bond	77.3357	83.2669	7.67	0.00	0.00	0
20/01/2010	Spot Bond	106.9796	108.4810	1.40	0.00	0.00	0
20/01/2010	Spot Bond	112.9912	113.0465	0.05	0.00	0.00	0
20/01/2010	Spot Bond	126.6076	126.6205	0.01	0.00	0.00	0
20/01/2010	Spot Bond	111.3998	111.3007	(0.09)	0.00	0.00	0
20/01/2010	Spot Bond	101.2480	101.2593	0.01	0.00	0.00	0
20/01/2010	Spot Bond	97.8131	97.8076	(0.01)	0.00	0.00	0
20/01/2010	Spot Bond	93.4126	93.3965	(0.02)	0.00	0.00	0
20/01/2010	Spot Bond	96.3216	96.3086	(0.01)	0.00	0.00	0
20/01/2010	Spot Bond	86.7286	86.6489	(0.09)	0.00	0.00	0
20/01/2010	Spot Bond	84.2931	84.2365	(0.07)	0.00	0.00	0
20/01/2010	Spot Bond	73.6685	73.4581	(0.29)	0.00	0.00	0
Total							0