



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 20/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/01/2011	Spot Bond	83.3365	95.3331	14.40	0.00	0.00	0
20/01/2011	Spot Bond	109.1395	109.1699	0.03	0.00	0.00	0
20/01/2011	Spot Bond	127.3455	127.4594	0.09	0.00	0.00	0
20/01/2011	Spot Bond	116.9811	117.2956	0.27	0.00	0.00	0
20/01/2011	Spot Bond	8.8422	8.8812	0.44	0.00	0.00	0
20/01/2011	Spot Bond	2.9636	2.9806	0.57	0.00	0.00	0
20/01/2011	Spot Bond	105.1595	105.2320	0.07	0.00	0.00	0
20/01/2011	Spot Bond	112.4581	112.1042	(0.31)	0.00	0.00	0
20/01/2011	Spot Bond	103.0443	103.1934	0.14	0.00	0.00	0
20/01/2011	Spot Bond	98.3732	98.5919	0.22	0.00	0.00	0
20/01/2011	Spot Bond	101.2527	101.3121	0.06	0.00	0.00	0
20/01/2011	Spot Bond	92.3786	92.5175	0.15	0.00	0.00	0
20/01/2011	Spot Bond	90.1514	90.3888	0.26	0.00	0.00	0
20/01/2011	Spot Bond	78.0534	78.2782	0.29	0.00	0.00	0
20/01/2011	Spot Bond	99.2559	99.2632	0.01	0.00	0.00	0
20/01/2011	Spot Bond	100.2320	100.2394	0.01	0.00	0.00	0
20/01/2011	Spot Bond	101.9189	101.9248	0.01	0.00	0.00	0
20/01/2011	Spot Bond	8.0000	92.9165	1061.46	0.00	0.00	0
<b>Total</b>							<b>0</b>