



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 21/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/01/2011	Spot Bond	83.3365	95.3858	14.46	0.00	0.00	0
21/01/2011	Spot Bond	109.1699	109.0458	(0.11)	0.00	0.00	0
21/01/2011	Spot Bond	127.4594	126.4418	(0.80)	0.00	0.00	0
21/01/2011	Spot Bond	117.2956	115.7084	(1.35)	0.00	0.00	0
21/01/2011	Spot Bond	8.8812	8.9304	0.55	0.00	0.00	0
21/01/2011	Spot Bond	2.9806	2.9877	0.24	0.00	0.00	0
21/01/2011	Spot Bond	105.2320	104.3673	(0.82)	0.00	0.00	0
21/01/2011	Spot Bond	112.1042	112.1127	0.01	0.00	0.00	0
21/01/2011	Spot Bond	103.1934	102.2136	(0.95)	0.00	0.00	0
21/01/2011	Spot Bond	98.5919	97.4157	(1.19)	0.00	0.00	0
21/01/2011	Spot Bond	101.3121	100.5126	(0.79)	0.00	0.00	0
21/01/2011	Spot Bond	92.5175	91.4294	(1.18)	0.00	0.00	0
21/01/2011	Spot Bond	90.3888	89.2109	(1.30)	0.00	0.00	0
21/01/2011	Spot Bond	78.2782	76.9483	(1.70)	0.00	0.00	0
21/01/2011	Spot Bond	99.2632	99.4738	0.21	0.00	0.00	0
21/01/2011	Spot Bond	100.2394	100.3416	0.10	0.00	0.00	0
21/01/2011	Spot Bond	101.9248	101.5909	(0.33)	0.00	0.00	0
21/01/2011	Spot Bond	8.0000	92.9367	1061.71	0.00	0.00	0
Total							0