



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 25/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
25/01/2011	Spot Bond	83.3365	95.4913	14.59	0.00	0.00	0
25/01/2011	Spot Bond	109.0885	109.1575	0.06	0.00	0.00	0
25/01/2011	Spot Bond	126.6418	127.0374	0.31	0.00	0.00	0
25/01/2011	Spot Bond	116.7288	117.2812	0.47	0.00	0.00	0
25/01/2011	Spot Bond	8.9646	8.9990	0.38	0.00	0.00	0
25/01/2011	Spot Bond	2.9998	3.0120	0.41	0.00	0.00	0
25/01/2011	Spot Bond	104.4906	104.8007	0.30	0.00	0.00	0
25/01/2011	Spot Bond	112.6650	112.6734	0.01	0.00	0.00	0
25/01/2011	Spot Bond	102.5113	103.1111	0.59	0.00	0.00	0
25/01/2011	Spot Bond	97.8819	98.5465	0.68	0.00	0.00	0
25/01/2011	Spot Bond	100.5853	100.8552	0.27	0.00	0.00	0
25/01/2011	Spot Bond	91.9158	92.5225	0.66	0.00	0.00	0
25/01/2011	Spot Bond	89.7208	90.2960	0.64	0.00	0.00	0
25/01/2011	Spot Bond	77.7786	78.3323	0.71	0.00	0.00	0
25/01/2011	Spot Bond	99.4811	99.4884	0.01	0.00	0.00	0
25/01/2011	Spot Bond	100.3489	100.3563	0.01	0.00	0.00	0
25/01/2011	Spot Bond	101.7100	101.7160	0.01	0.00	0.00	0
25/01/2011	Spot Bond	8.0000	92.9769	1062.21	0.00	0.00	0
Total							0