



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 27/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
27/01/2010	Spot Bond	77.3357	83.5163	7.99	0.00	0.00	0
27/01/2010	Spot Bond	106.9796	108.6327	1.55	0.00	0.00	0
27/01/2010	Spot Bond	113.1642	113.3272	0.14	0.00	0.00	0
27/01/2010	Spot Bond	126.8376	127.2251	0.31	0.00	0.00	0
27/01/2010	Spot Bond	111.9598	112.1348	0.16	0.00	0.00	0
27/01/2010	Spot Bond	101.4125	101.7391	0.32	0.00	0.00	0
27/01/2010	Spot Bond	98.1139	98.4748	0.37	0.00	0.00	0
27/01/2010	Spot Bond	93.7171	94.0724	0.38	0.00	0.00	0
27/01/2010	Spot Bond	96.4313	96.6920	0.27	0.00	0.00	0
27/01/2010	Spot Bond	86.9401	87.2684	0.38	0.00	0.00	0
27/01/2010	Spot Bond	84.5015	84.8363	0.40	0.00	0.00	0
27/01/2010	Spot Bond	73.6811	73.7353	0.07	0.00	0.00	0
Total							0