



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 14/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/01/2011	Spot Bond	83.3365	92.6275	11.15	0.00	0.00	0
14/01/2011	Spot Bond	109.1399	109.1302	(0.01)	0.00	0.00	0
14/01/2011	Spot Bond	127.9362	127.7414	(0.15)	0.00	0.00	0
14/01/2011	Spot Bond	118.3152	118.0017	(0.26)	0.00	0.00	0
14/01/2011	Spot Bond	8.6287	8.6669	0.44	0.00	0.00	0
14/01/2011	Spot Bond	2.8802	2.8919	0.41	0.00	0.00	0
14/01/2011	Spot Bond	105.5157	105.3466	(0.16)	0.00	0.00	0
14/01/2011	Spot Bond	113.6883	112.7801	(0.80)	0.00	0.00	0
14/01/2011	Spot Bond	103.6423	103.4106	(0.22)	0.00	0.00	0
14/01/2011	Spot Bond	99.2285	98.9667	(0.26)	0.00	0.00	0
14/01/2011	Spot Bond	101.6315	101.4360	(0.19)	0.00	0.00	0
14/01/2011	Spot Bond	93.3178	93.0410	(0.30)	0.00	0.00	0
14/01/2011	Spot Bond	91.1819	90.8884	(0.32)	0.00	0.00	0
14/01/2011	Spot Bond	79.1996	78.8799	(0.40)	0.00	0.00	0
14/01/2011	Spot Bond	99.9599	99.7625	(0.20)	0.00	0.00	0
14/01/2011	Spot Bond	101.7517	101.5690	(0.18)	0.00	0.00	0
14/01/2011	Spot Bond	103.5319	103.3093	(0.21)	0.00	0.00	0
14/01/2011	Spot Bond	8.0000	92.7958	1059.95	0.00	0.00	0
<b>Total</b>							<b>0</b>