



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 27/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
27/01/2011	Spot Bond	83.3365	95.7032	14.84	0.00	0.00	0
27/01/2011	Spot Bond	109.2137	109.2181	0.00	0.00	0.00	0
27/01/2011	Spot Bond	127.1174	127.0358	(0.06)	0.00	0.00	0
27/01/2011	Spot Bond	117.3627	117.4857	0.10	0.00	0.00	0
27/01/2011	Spot Bond	9.1066	9.1379	0.34	0.00	0.00	0
27/01/2011	Spot Bond	3.0499	3.0612	0.37	0.00	0.00	0
27/01/2011	Spot Bond	104.8650	104.7847	(0.08)	0.00	0.00	0
27/01/2011	Spot Bond	112.6986	112.7070	0.01	0.00	0.00	0
27/01/2011	Spot Bond	103.1801	103.1529	(0.03)	0.00	0.00	0
27/01/2011	Spot Bond	98.6133	98.5796	(0.03)	0.00	0.00	0
27/01/2011	Spot Bond	100.9150	100.8824	(0.03)	0.00	0.00	0
27/01/2011	Spot Bond	92.5863	92.5783	(0.01)	0.00	0.00	0
27/01/2011	Spot Bond	90.3582	90.4098	0.06	0.00	0.00	0
27/01/2011	Spot Bond	78.3864	78.4874	0.13	0.00	0.00	0
27/01/2011	Spot Bond	99.5104	99.5177	0.01	0.00	0.00	0
27/01/2011	Spot Bond	100.3783	100.3857	0.01	0.00	0.00	0
27/01/2011	Spot Bond	101.7341	101.9664	0.23	0.00	0.00	0
27/01/2011	Spot Bond	8.0000	93.0576	1063.22	0.00	0.00	0
Total							0