



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 14/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/10/2010	Spot Bond	83.3365	92.7333	11.28	0.00	0.00	0
14/10/2010	Spot Bond	107.1726	107.3367	0.15	0.00	0.00	0
14/10/2010	Spot Bond	126.6296	126.4362	(0.15)	0.00	0.00	0
14/10/2010	Spot Bond	127.2712	126.1419	(0.89)	0.00	0.00	0
14/10/2010	Spot Bond	5.8262	6.1659	5.83	0.00	0.00	0
14/10/2010	Spot Bond	3.9390	4.1931	6.45	0.00	0.00	0
14/10/2010	Spot Bond	108.3545	108.2061	(0.14)	0.00	0.00	0
14/10/2010	Spot Bond	3.0359	3.1884	5.02	0.00	0.00	0
14/10/2010	Spot Bond	103.9391	103.6131	(0.31)	0.00	0.00	0
14/10/2010	Spot Bond	104.0172	103.6177	(0.38)	0.00	0.00	0
14/10/2010	Spot Bond	103.2821	103.2810	0.00	0.00	0.00	0
14/10/2010	Spot Bond	97.9939	97.4160	(0.59)	0.00	0.00	0
14/10/2010	Spot Bond	92.3755	91.8041	(0.62)	0.00	0.00	0
14/10/2010	Spot Bond	82.9269	81.8315	(1.32)	0.00	0.00	0
14/10/2010	Spot Bond	2.1022	2.1875	4.06	0.00	0.00	0
14/10/2010	Spot Bond	101.7503	101.8584	0.11	0.00	0.00	0
14/10/2010	Spot Bond	3.3754	3.4892	3.37	0.00	0.00	0
<b>Total</b>							<b>0</b>