



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 19/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/10/2010	Spot Bond	83.3365	92.8497	11.42	0.00	0.00	0
19/10/2010	Spot Bond	107.1726	107.3915	0.20	0.00	0.00	0
19/10/2010	Spot Bond	126.6296	126.5114	(0.09)	0.00	0.00	0
19/10/2010	Spot Bond	127.2712	126.2227	(0.82)	0.00	0.00	0
19/10/2010	Spot Bond	5.8262	6.2389	7.08	0.00	0.00	0
19/10/2010	Spot Bond	3.9390	4.2459	7.79	0.00	0.00	0
19/10/2010	Spot Bond	108.3545	108.2692	(0.08)	0.00	0.00	0
19/10/2010	Spot Bond	3.0359	3.2207	6.09	0.00	0.00	0
19/10/2010	Spot Bond	103.9391	103.6781	(0.25)	0.00	0.00	0
19/10/2010	Spot Bond	104.0172	103.6829	(0.32)	0.00	0.00	0
19/10/2010	Spot Bond	103.2821	103.3392	0.06	0.00	0.00	0
19/10/2010	Spot Bond	97.9939	97.4779	(0.53)	0.00	0.00	0
19/10/2010	Spot Bond	92.3755	91.8633	(0.55)	0.00	0.00	0
19/10/2010	Spot Bond	82.9269	81.8842	(1.26)	0.00	0.00	0
19/10/2010	Spot Bond	2.1022	2.2050	4.89	0.00	0.00	0
19/10/2010	Spot Bond	101.7503	101.8800	0.13	0.00	0.00	0
19/10/2010	Spot Bond	3.3754	3.5127	4.07	0.00	0.00	0
Total							0