



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 20/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/10/2010	Spot Bond	83.3365	89.6075	7.52	0.00	0.00	0
20/10/2010	Spot Bond	107.1726	107.4463	0.26	0.00	0.00	0
20/10/2010	Spot Bond	126.6296	126.5866	(0.03)	0.00	0.00	0
20/10/2010	Spot Bond	127.2712	126.3037	(0.76)	0.00	0.00	0
20/10/2010	Spot Bond	5.8262	6.3128	8.35	0.00	0.00	0
20/10/2010	Spot Bond	3.9390	4.2995	9.15	0.00	0.00	0
20/10/2010	Spot Bond	108.3545	108.3324	(0.02)	0.00	0.00	0
20/10/2010	Spot Bond	3.0359	3.2533	7.16	0.00	0.00	0
20/10/2010	Spot Bond	103.9391	103.7431	(0.19)	0.00	0.00	0
20/10/2010	Spot Bond	104.0172	103.7482	(0.26)	0.00	0.00	0
20/10/2010	Spot Bond	103.2821	103.3974	0.11	0.00	0.00	0
20/10/2010	Spot Bond	97.9939	97.5398	(0.46)	0.00	0.00	0
20/10/2010	Spot Bond	92.3755	91.9225	(0.49)	0.00	0.00	0
20/10/2010	Spot Bond	82.9269	81.9368	(1.19)	0.00	0.00	0
20/10/2010	Spot Bond	2.1022	2.2228	5.73	0.00	0.00	0
20/10/2010	Spot Bond	101.7503	101.9016	0.15	0.00	0.00	0
20/10/2010	Spot Bond	3.3754	3.5364	4.77	0.00	0.00	0
Total							0