



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 10/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/12/2010	Spot Bond	83.3365	91.5378	9.84	0.00	0.00	0
10/12/2010	Spot Bond	108.6430	108.6567	0.01	0.00	0.00	0
10/12/2010	Spot Bond	127.2117	127.5767	0.29	0.00	0.00	0
10/12/2010	Spot Bond	117.4246	118.2378	0.69	0.00	0.00	0
10/12/2010	Spot Bond	7.5440	7.5731	0.39	0.00	0.00	0
10/12/2010	Spot Bond	2.5081	2.5183	0.41	0.00	0.00	0
10/12/2010	Spot Bond	105.1805	105.4672	0.27	0.00	0.00	0
10/12/2010	Spot Bond	112.8458	112.8542	0.01	0.00	0.00	0
10/12/2010	Spot Bond	103.0053	103.4159	0.40	0.00	0.00	0
10/12/2010	Spot Bond	98.8066	99.2612	0.46	0.00	0.00	0
10/12/2010	Spot Bond	104.8978	105.1111	0.20	0.00	0.00	0
10/12/2010	Spot Bond	96.4958	97.0319	0.56	0.00	0.00	0
10/12/2010	Spot Bond	90.6893	91.2833	0.65	0.00	0.00	0
10/12/2010	Spot Bond	78.2350	78.9310	0.89	0.00	0.00	0
10/12/2010	Spot Bond	2.5327	2.5334	0.03	0.00	0.00	0
10/12/2010	Spot Bond	101.6844	101.6917	0.01	0.00	0.00	0
10/12/2010	Spot Bond	102.5192	102.5253	0.01	0.00	0.00	0
10/12/2010	Spot Bond	8.0000	92.0947	1051.18	0.00	0.00	0
<b>Total</b>							<b>0</b>