



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 10/08/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/08/2010	Spot Bond	83.3365	90.3218	8.38	0.00	0.00	0
10/08/2010	Spot Bond	103.8612	106.1149	2.17	0.00	0.00	0
10/08/2010	Spot Bond	112.2827	112.2919	0.01	0.00	0.00	0
10/08/2010	Spot Bond	130.0659	130.0444	(0.02)	0.00	0.00	0
10/08/2010	Spot Bond	119.1183	118.8494	(0.23)	0.00	0.00	0
10/08/2010	Spot Bond	114.6741	114.6786	0.00	0.00	0.00	0
10/08/2010	Spot Bond	129.1611	129.4269	0.21	0.00	0.00	0
10/08/2010	Spot Bond	105.7827	105.7852	0.00	0.00	0.00	0
10/08/2010	Spot Bond	109.3603	109.3690	0.01	0.00	0.00	0
10/08/2010	Spot Bond	103.9343	103.9302	0.00	0.00	0.00	0
10/08/2010	Spot Bond	99.6908	99.5948	(0.10)	0.00	0.00	0
10/08/2010	Spot Bond	101.0088	100.9690	(0.04)	0.00	0.00	0
10/08/2010	Spot Bond	93.5854	93.5447	(0.04)	0.00	0.00	0
10/08/2010	Spot Bond	90.8430	90.7995	(0.05)	0.00	0.00	0
10/08/2010	Spot Bond	79.6151	79.2513	(0.46)	0.00	0.00	0
10/08/2010	Spot Bond	95.8995	95.9073	0.01	0.00	0.00	0
10/08/2010	Spot Bond	97.6784	97.6864	0.01	0.00	0.00	0
10/08/2010	Spot Bond	98.7259	98.7331	0.01	0.00	0.00	0
Total							0