



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 18/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/10/2010	Spot Bond	83.3365	92.8109	11.37	0.00	0.00	0
18/10/2010	Spot Bond	107.1726	107.3732	0.19	0.00	0.00	0
18/10/2010	Spot Bond	126.6296	126.4863	(0.11)	0.00	0.00	0
18/10/2010	Spot Bond	127.2712	126.1958	(0.84)	0.00	0.00	0
18/10/2010	Spot Bond	5.8262	6.2145	6.66	0.00	0.00	0
18/10/2010	Spot Bond	3.9390	4.2282	7.34	0.00	0.00	0
18/10/2010	Spot Bond	108.3545	108.2482	(0.10)	0.00	0.00	0
18/10/2010	Spot Bond	3.0359	3.2099	5.73	0.00	0.00	0
18/10/2010	Spot Bond	103.9391	103.6565	(0.27)	0.00	0.00	0
18/10/2010	Spot Bond	104.0172	103.6612	(0.34)	0.00	0.00	0
18/10/2010	Spot Bond	103.2821	103.3198	0.04	0.00	0.00	0
18/10/2010	Spot Bond	97.9939	97.4573	(0.55)	0.00	0.00	0
18/10/2010	Spot Bond	92.3755	91.8436	(0.58)	0.00	0.00	0
18/10/2010	Spot Bond	82.9269	81.8666	(1.28)	0.00	0.00	0
18/10/2010	Spot Bond	2.1022	2.1992	4.61	0.00	0.00	0
18/10/2010	Spot Bond	101.7503	101.8728	0.12	0.00	0.00	0
18/10/2010	Spot Bond	3.3754	3.5049	3.84	0.00	0.00	0
<b>Total</b>							<b>0</b>