



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 21/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/10/2010	Spot Bond	83.3365	89.6449	7.57	0.00	0.00	0
21/10/2010	Spot Bond	107.1726	107.4645	0.27	0.00	0.00	0
21/10/2010	Spot Bond	126.6296	126.6117	(0.01)	0.00	0.00	0
21/10/2010	Spot Bond	127.2712	126.3307	(0.74)	0.00	0.00	0
21/10/2010	Spot Bond	5.8262	6.3376	8.78	0.00	0.00	0
21/10/2010	Spot Bond	3.9390	4.3175	9.61	0.00	0.00	0
21/10/2010	Spot Bond	108.3545	108.3534	0.00	0.00	0.00	0
21/10/2010	Spot Bond	3.0359	3.2642	7.52	0.00	0.00	0
21/10/2010	Spot Bond	103.9391	103.7648	(0.17)	0.00	0.00	0
21/10/2010	Spot Bond	104.0172	103.7700	(0.24)	0.00	0.00	0
21/10/2010	Spot Bond	103.2821	103.4168	0.13	0.00	0.00	0
21/10/2010	Spot Bond	97.9939	97.5604	(0.44)	0.00	0.00	0
21/10/2010	Spot Bond	92.3755	91.9422	(0.47)	0.00	0.00	0
21/10/2010	Spot Bond	82.9269	81.9544	(1.17)	0.00	0.00	0
21/10/2010	Spot Bond	2.1022	2.2287	6.02	0.00	0.00	0
21/10/2010	Spot Bond	101.7503	101.9088	0.16	0.00	0.00	0
21/10/2010	Spot Bond	3.3754	3.5443	5.00	0.00	0.00	0
Total							0