



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 22/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/10/2010	Spot Bond	83.3365	89.6824	7.61	0.00	0.00	0
22/10/2010	Spot Bond	107.1726	107.4828	0.29	0.00	0.00	0
22/10/2010	Spot Bond	126.6296	126.6367	0.01	0.00	0.00	0
22/10/2010	Spot Bond	127.2712	126.3577	(0.72)	0.00	0.00	0
22/10/2010	Spot Bond	5.8262	6.3625	9.21	0.00	0.00	0
22/10/2010	Spot Bond	3.9390	4.3356	10.07	0.00	0.00	0
22/10/2010	Spot Bond	108.3545	108.3745	0.02	0.00	0.00	0
22/10/2010	Spot Bond	3.0359	3.2752	7.88	0.00	0.00	0
22/10/2010	Spot Bond	103.9391	103.7865	(0.15)	0.00	0.00	0
22/10/2010	Spot Bond	104.0172	103.7918	(0.22)	0.00	0.00	0
22/10/2010	Spot Bond	103.2821	103.4362	0.15	0.00	0.00	0
22/10/2010	Spot Bond	97.9939	97.5810	(0.42)	0.00	0.00	0
22/10/2010	Spot Bond	92.3755	91.9619	(0.45)	0.00	0.00	0
22/10/2010	Spot Bond	82.9269	81.9720	(1.15)	0.00	0.00	0
22/10/2010	Spot Bond	2.1022	2.2347	6.30	0.00	0.00	0
22/10/2010	Spot Bond	101.7503	101.9160	0.16	0.00	0.00	0
22/10/2010	Spot Bond	3.3754	3.5522	5.24	0.00	0.00	0
<b>Total</b>							<b>0</b>