



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 15/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/10/2010	Spot Bond	83.3365	92.7721	11.32	0.00	0.00	0
15/10/2010	Spot Bond	107.1726	107.3550	0.17	0.00	0.00	0
15/10/2010	Spot Bond	126.6296	126.4613	(0.13)	0.00	0.00	0
15/10/2010	Spot Bond	127.2712	126.1688	(0.87)	0.00	0.00	0
15/10/2010	Spot Bond	5.8262	6.1901	6.25	0.00	0.00	0
15/10/2010	Spot Bond	3.9390	4.2106	6.89	0.00	0.00	0
15/10/2010	Spot Bond	108.3545	108.2272	(0.12)	0.00	0.00	0
15/10/2010	Spot Bond	3.0359	3.1991	5.38	0.00	0.00	0
15/10/2010	Spot Bond	103.9391	103.6348	(0.29)	0.00	0.00	0
15/10/2010	Spot Bond	104.0172	103.6394	(0.36)	0.00	0.00	0
15/10/2010	Spot Bond	103.2821	103.3004	0.02	0.00	0.00	0
15/10/2010	Spot Bond	97.9939	97.4366	(0.57)	0.00	0.00	0
15/10/2010	Spot Bond	92.3755	91.8238	(0.60)	0.00	0.00	0
15/10/2010	Spot Bond	82.9269	81.8491	(1.30)	0.00	0.00	0
15/10/2010	Spot Bond	2.1022	2.1933	4.33	0.00	0.00	0
15/10/2010	Spot Bond	101.7503	101.8656	0.11	0.00	0.00	0
15/10/2010	Spot Bond	3.3754	3.4970	3.60	0.00	0.00	0
<b>Total</b>							<b>0</b>