



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 13/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
13/10/2010	Spot Bond	83.3365	92.6946	11.23	0.00	0.00	0
13/10/2010	Spot Bond	107.1726	107.3185	0.14	0.00	0.00	0
13/10/2010	Spot Bond	126.6296	126.4112	(0.17)	0.00	0.00	0
13/10/2010	Spot Bond	127.2712	126.1149	(0.91)	0.00	0.00	0
13/10/2010	Spot Bond	5.8262	6.1417	5.42	0.00	0.00	0
13/10/2010	Spot Bond	3.9390	4.1756	6.00	0.00	0.00	0
13/10/2010	Spot Bond	108.3545	108.1851	(0.16)	0.00	0.00	0
13/10/2010	Spot Bond	3.0359	3.1777	4.67	0.00	0.00	0
13/10/2010	Spot Bond	103.9391	103.5915	(0.33)	0.00	0.00	0
13/10/2010	Spot Bond	104.0172	103.5959	(0.40)	0.00	0.00	0
13/10/2010	Spot Bond	103.2821	103.2616	(0.02)	0.00	0.00	0
13/10/2010	Spot Bond	97.9939	97.3954	(0.61)	0.00	0.00	0
13/10/2010	Spot Bond	92.3755	91.7844	(0.64)	0.00	0.00	0
13/10/2010	Spot Bond	82.9269	81.8140	(1.34)	0.00	0.00	0
13/10/2010	Spot Bond	2.1022	2.1816	3.78	0.00	0.00	0
13/10/2010	Spot Bond	101.7503	101.8512	0.10	0.00	0.00	0
13/10/2010	Spot Bond	3.3754	3.4814	3.14	0.00	0.00	0
<b>Total</b>							<b>0</b>