



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 10/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/11/2010	Spot Bond	83.3365	90.3974	8.47	0.00	0.00	0
10/11/2010	Spot Bond	107.1726	107.8306	0.61	0.00	0.00	0
10/11/2010	Spot Bond	126.6296	127.1142	0.38	0.00	0.00	0
10/11/2010	Spot Bond	127.2712	126.8717	(0.31)	0.00	0.00	0
10/11/2010	Spot Bond	5.8262	6.8552	17.66	0.00	0.00	0
10/11/2010	Spot Bond	3.9390	4.6937	19.16	0.00	0.00	0
10/11/2010	Spot Bond	108.3545	108.7753	0.39	0.00	0.00	0
10/11/2010	Spot Bond	3.0359	3.4909	14.99	0.00	0.00	0
10/11/2010	Spot Bond	103.9391	104.1994	0.25	0.00	0.00	0
10/11/2010	Spot Bond	104.0172	104.2065	0.18	0.00	0.00	0
10/11/2010	Spot Bond	103.2821	103.8059	0.51	0.00	0.00	0
10/11/2010	Spot Bond	97.9939	97.9741	(0.02)	0.00	0.00	0
10/11/2010	Spot Bond	92.3755	92.3379	(0.04)	0.00	0.00	0
10/11/2010	Spot Bond	82.9269	82.3064	(0.75)	0.00	0.00	0
10/11/2010	Spot Bond	2.1022	2.3509	11.83	0.00	0.00	0
10/11/2010	Spot Bond	101.7503	102.0531	0.30	0.00	0.00	0
10/11/2010	Spot Bond	3.3754	3.7064	9.81	0.00	0.00	0
Total							0