



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 28/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
28/10/2010	Spot Bond	83.3365	89.9075	7.88	0.00	0.00	0
28/10/2010	Spot Bond	107.1726	107.5925	0.39	0.00	0.00	0
28/10/2010	Spot Bond	126.6296	126.7873	0.12	0.00	0.00	0
28/10/2010	Spot Bond	127.2712	126.5198	(0.59)	0.00	0.00	0
28/10/2010	Spot Bond	5.8262	6.5142	11.81	0.00	0.00	0
28/10/2010	Spot Bond	3.9390	4.4456	12.86	0.00	0.00	0
28/10/2010	Spot Bond	108.3545	108.5009	0.14	0.00	0.00	0
28/10/2010	Spot Bond	3.0359	3.3418	10.08	0.00	0.00	0
28/10/2010	Spot Bond	103.9391	103.9167	(0.02)	0.00	0.00	0
28/10/2010	Spot Bond	104.0172	103.9226	(0.09)	0.00	0.00	0
28/10/2010	Spot Bond	103.2821	103.5528	0.26	0.00	0.00	0
28/10/2010	Spot Bond	97.9939	97.7050	(0.29)	0.00	0.00	0
28/10/2010	Spot Bond	92.3755	92.0805	(0.32)	0.00	0.00	0
28/10/2010	Spot Bond	82.9269	82.0775	(1.02)	0.00	0.00	0
28/10/2010	Spot Bond	2.1022	2.2707	8.02	0.00	0.00	0
28/10/2010	Spot Bond	101.7503	101.9593	0.21	0.00	0.00	0
28/10/2010	Spot Bond	3.3754	3.6002	6.66	0.00	0.00	0
Total							0