



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 26/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/10/2010	Spot Bond	83.3365	89.7574	7.70	0.00	0.00	0
26/10/2010	Spot Bond	107.1726	107.5194	0.32	0.00	0.00	0
26/10/2010	Spot Bond	126.6296	126.6869	0.05	0.00	0.00	0
26/10/2010	Spot Bond	127.2712	126.4117	(0.68)	0.00	0.00	0
26/10/2010	Spot Bond	5.8262	6.4127	10.07	0.00	0.00	0
26/10/2010	Spot Bond	3.9390	4.3719	10.99	0.00	0.00	0
26/10/2010	Spot Bond	108.3545	108.4166	0.06	0.00	0.00	0
26/10/2010	Spot Bond	3.0359	3.2973	8.61	0.00	0.00	0
26/10/2010	Spot Bond	103.9391	103.8299	(0.11)	0.00	0.00	0
26/10/2010	Spot Bond	104.0172	103.8354	(0.17)	0.00	0.00	0
26/10/2010	Spot Bond	103.2821	103.4751	0.19	0.00	0.00	0
26/10/2010	Spot Bond	97.9939	97.6224	(0.38)	0.00	0.00	0
26/10/2010	Spot Bond	92.3755	92.0014	(0.40)	0.00	0.00	0
26/10/2010	Spot Bond	82.9269	82.0071	(1.11)	0.00	0.00	0
26/10/2010	Spot Bond	2.1022	2.2466	6.87	0.00	0.00	0
26/10/2010	Spot Bond	101.7503	101.9304	0.18	0.00	0.00	0
26/10/2010	Spot Bond	3.3754	3.5681	5.71	0.00	0.00	0
Total							0