



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 25/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
25/10/2010	Spot Bond	83.3365	89.7199	7.66	0.00	0.00	0
25/10/2010	Spot Bond	107.1726	107.5011	0.31	0.00	0.00	0
25/10/2010	Spot Bond	126.6296	126.6618	0.03	0.00	0.00	0
25/10/2010	Spot Bond	127.2712	126.3847	(0.70)	0.00	0.00	0
25/10/2010	Spot Bond	5.8262	6.3876	9.64	0.00	0.00	0
25/10/2010	Spot Bond	3.9390	4.3537	10.53	0.00	0.00	0
25/10/2010	Spot Bond	108.3545	108.3956	0.04	0.00	0.00	0
25/10/2010	Spot Bond	3.0359	3.2862	8.24	0.00	0.00	0
25/10/2010	Spot Bond	103.9391	103.8082	(0.13)	0.00	0.00	0
25/10/2010	Spot Bond	104.0172	103.8136	(0.20)	0.00	0.00	0
25/10/2010	Spot Bond	103.2821	103.4557	0.17	0.00	0.00	0
25/10/2010	Spot Bond	97.9939	97.6017	(0.40)	0.00	0.00	0
25/10/2010	Spot Bond	92.3755	91.9817	(0.43)	0.00	0.00	0
25/10/2010	Spot Bond	82.9269	81.9895	(1.13)	0.00	0.00	0
25/10/2010	Spot Bond	2.1022	2.2406	6.58	0.00	0.00	0
25/10/2010	Spot Bond	101.7503	101.9232	0.17	0.00	0.00	0
25/10/2010	Spot Bond	3.3754	3.5602	5.48	0.00	0.00	0
<b>Total</b>							<b>0</b>