



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 27/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
27/10/2010	Spot Bond	83.3365	89.8700	7.84	0.00	0.00	0
27/10/2010	Spot Bond	107.1726	107.5742	0.37	0.00	0.00	0
27/10/2010	Spot Bond	126.6296	126.7622	0.10	0.00	0.00	0
27/10/2010	Spot Bond	127.2712	126.4927	(0.61)	0.00	0.00	0
27/10/2010	Spot Bond	5.8262	6.4887	11.37	0.00	0.00	0
27/10/2010	Spot Bond	3.9390	4.4271	12.39	0.00	0.00	0
27/10/2010	Spot Bond	108.3545	108.4798	0.12	0.00	0.00	0
27/10/2010	Spot Bond	3.0359	3.3306	9.71	0.00	0.00	0
27/10/2010	Spot Bond	103.9391	103.8950	(0.04)	0.00	0.00	0
27/10/2010	Spot Bond	104.0172	103.9008	(0.11)	0.00	0.00	0
27/10/2010	Spot Bond	103.2821	103.5334	0.24	0.00	0.00	0
27/10/2010	Spot Bond	97.9939	97.6843	(0.32)	0.00	0.00	0
27/10/2010	Spot Bond	92.3755	92.0607	(0.34)	0.00	0.00	0
27/10/2010	Spot Bond	82.9269	82.0599	(1.05)	0.00	0.00	0
27/10/2010	Spot Bond	2.1022	2.2647	7.73	0.00	0.00	0
27/10/2010	Spot Bond	101.7503	101.9521	0.20	0.00	0.00	0
27/10/2010	Spot Bond	3.3754	3.5922	6.42	0.00	0.00	0
Total							0