



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 29/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
29/10/2010	Spot Bond	83.3365	89.9451	7.93	0.00	0.00	0
29/10/2010	Spot Bond	107.1726	107.6108	0.41	0.00	0.00	0
29/10/2010	Spot Bond	126.6296	126.8124	0.14	0.00	0.00	0
29/10/2010	Spot Bond	127.2712	126.5468	(0.57)	0.00	0.00	0
29/10/2010	Spot Bond	5.8262	6.5398	12.25	0.00	0.00	0
29/10/2010	Spot Bond	3.9390	4.4642	13.33	0.00	0.00	0
29/10/2010	Spot Bond	108.3545	108.5220	0.15	0.00	0.00	0
29/10/2010	Spot Bond	3.0359	3.3531	10.45	0.00	0.00	0
29/10/2010	Spot Bond	103.9391	103.9384	0.00	0.00	0.00	0
29/10/2010	Spot Bond	104.0172	103.9444	(0.07)	0.00	0.00	0
29/10/2010	Spot Bond	103.2821	103.5723	0.28	0.00	0.00	0
29/10/2010	Spot Bond	97.9939	97.7257	(0.27)	0.00	0.00	0
29/10/2010	Spot Bond	92.3755	92.1003	(0.30)	0.00	0.00	0
29/10/2010	Spot Bond	82.9269	82.0950	(1.00)	0.00	0.00	0
29/10/2010	Spot Bond	2.1022	2.2768	8.30	0.00	0.00	0
29/10/2010	Spot Bond	101.7503	101.9665	0.21	0.00	0.00	0
29/10/2010	Spot Bond	3.3754	3.6083	6.90	0.00	0.00	0
Total							0