



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 06/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
06/01/2010	Spot Bond	77.3357	79.9571	3.39	0.00	0.00	0
06/01/2010	Spot Bond	106.9796	108.1782	1.12	0.00	0.00	0
06/01/2010	Spot Bond	112.8213	112.8194	0.00	0.00	0.00	0
06/01/2010	Spot Bond	126.6782	126.5379	(0.11)	0.00	0.00	0
06/01/2010	Spot Bond	112.6763	112.1075	(0.50)	0.00	0.00	0
06/01/2010	Spot Bond	101.3181	101.2085	(0.11)	0.00	0.00	0
06/01/2010	Spot Bond	97.9210	97.7563	(0.17)	0.00	0.00	0
06/01/2010	Spot Bond	93.7502	93.5311	(0.23)	0.00	0.00	0
06/01/2010	Spot Bond	96.2699	96.1892	(0.08)	0.00	0.00	0
06/01/2010	Spot Bond	87.3361	87.0462	(0.33)	0.00	0.00	0
06/01/2010	Spot Bond	84.9994	84.7266	(0.32)	0.00	0.00	0
06/01/2010	Spot Bond	75.6318	74.9349	(0.92)	0.00	0.00	0
Total							0