



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 10/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
10/06/2010	Spot Bond	83.3365	85.0799	2.09	0.00	0.00	0
10/06/2010	Spot Bond	103.8612	104.8717	0.97	0.00	0.00	0
10/06/2010	Spot Bond	110.6951	110.7155	0.02	0.00	0.00	0
10/06/2010	Spot Bond	126.5218	126.6454	0.10	0.00	0.00	0
10/06/2010	Spot Bond	113.2316	113.3528	0.11	0.00	0.00	0
10/06/2010	Spot Bond	103.0899	103.1690	0.08	0.00	0.00	0
10/06/2010	Spot Bond	100.0534	100.1813	0.13	0.00	0.00	0
10/06/2010	Spot Bond	95.6696	95.7785	0.11	0.00	0.00	0
10/06/2010	Spot Bond	102.2359	102.2727	0.04	0.00	0.00	0
10/06/2010	Spot Bond	93.3636	93.4757	0.12	0.00	0.00	0
10/06/2010	Spot Bond	87.1402	87.2851	0.17	0.00	0.00	0
10/06/2010	Spot Bond	74.9145	74.9717	0.08	0.00	0.00	0
Total							0