



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 06/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
06/07/2010	Spot Bond	83.3365	85.9470	3.13	0.00	0.00	0
06/07/2010	Spot Bond	103.8612	105.3739	1.46	0.00	0.00	0
06/07/2010	Spot Bond	111.2316	111.4400	0.19	0.00	0.00	0
06/07/2010	Spot Bond	127.6012	127.9161	0.25	0.00	0.00	0
06/07/2010	Spot Bond	113.7894	114.3809	0.52	0.00	0.00	0
06/07/2010	Spot Bond	104.0302	104.2793	0.24	0.00	0.00	0
06/07/2010	Spot Bond	100.9975	101.4143	0.41	0.00	0.00	0
06/07/2010	Spot Bond	96.4653	96.9497	0.50	0.00	0.00	0
06/07/2010	Spot Bond	99.3269	99.5442	0.22	0.00	0.00	0
06/07/2010	Spot Bond	90.3064	90.6268	0.35	0.00	0.00	0
06/07/2010	Spot Bond	87.8520	88.1218	0.31	0.00	0.00	0
06/07/2010	Spot Bond	75.0668	75.5572	0.65	0.00	0.00	0
<b>Total</b>							<b>0</b>