



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 06/12/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
06/12/2010	Spot Bond	83.3365	91.3086	9.57	0.00	0.00	0
06/12/2010	Spot Bond	108.1909	108.1986	0.01	0.00	0.00	0
06/12/2010	Spot Bond	127.6033	127.5604	(0.03)	0.00	0.00	0
06/12/2010	Spot Bond	123.9819	123.6612	(0.26)	0.00	0.00	0
06/12/2010	Spot Bond	7.3713	7.4047	0.45	0.00	0.00	0
06/12/2010	Spot Bond	2.4407	2.4554	0.60	0.00	0.00	0
06/12/2010	Spot Bond	109.9050	109.8722	(0.03)	0.00	0.00	0
06/12/2010	Spot Bond	112.7960	112.8043	0.01	0.00	0.00	0
06/12/2010	Spot Bond	103.4937	103.4378	(0.05)	0.00	0.00	0
06/12/2010	Spot Bond	103.2444	103.1797	(0.06)	0.00	0.00	0
06/12/2010	Spot Bond	105.1039	105.0808	(0.02)	0.00	0.00	0
06/12/2010	Spot Bond	97.3110	97.2098	(0.10)	0.00	0.00	0
06/12/2010	Spot Bond	91.3022	91.2261	(0.08)	0.00	0.00	0
06/12/2010	Spot Bond	79.1490	78.9095	(0.30)	0.00	0.00	0
06/12/2010	Spot Bond	2.4907	2.4972	0.26	0.00	0.00	0
06/12/2010	Spot Bond	101.4481	101.4555	0.01	0.00	0.00	0
06/12/2010	Spot Bond	102.3094	102.3732	0.06	0.00	0.00	0
06/12/2010	Spot Bond	8.0000	91.9750	1049.69	0.00	0.00	0
Total							0