



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 01/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
01/06/2010	Spot Bond	83.3365	84.6853	1.62	0.00	0.00	0
01/06/2010	Spot Bond	103.8612	104.6432	0.75	0.00	0.00	0
01/06/2010	Spot Bond	110.2367	110.2944	0.05	0.00	0.00	0
01/06/2010	Spot Bond	126.0316	126.1555	0.10	0.00	0.00	0
01/06/2010	Spot Bond	118.0664	118.0947	0.02	0.00	0.00	0
01/06/2010	Spot Bond	106.8248	106.9241	0.09	0.00	0.00	0
01/06/2010	Spot Bond	99.8013	99.9295	0.13	0.00	0.00	0
01/06/2010	Spot Bond	99.5515	99.6907	0.14	0.00	0.00	0
01/06/2010	Spot Bond	101.5376	101.6207	0.08	0.00	0.00	0
01/06/2010	Spot Bond	93.3313	93.4739	0.15	0.00	0.00	0
01/06/2010	Spot Bond	87.1639	87.3095	0.17	0.00	0.00	0
01/06/2010	Spot Bond	74.6801	74.7766	0.13	0.00	0.00	0
Total							0