



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 03/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
03/06/2010	Spot Bond	83.3365	84.8286	1.79	0.00	0.00	0
03/06/2010	Spot Bond	103.8612	104.7261	0.83	0.00	0.00	0
03/06/2010	Spot Bond	110.3874	110.4142	0.02	0.00	0.00	0
03/06/2010	Spot Bond	126.3816	126.4570	0.06	0.00	0.00	0
03/06/2010	Spot Bond	118.3680	118.3023	(0.06)	0.00	0.00	0
03/06/2010	Spot Bond	107.1075	107.1495	0.04	0.00	0.00	0
03/06/2010	Spot Bond	100.0244	100.0736	0.05	0.00	0.00	0
03/06/2010	Spot Bond	99.9054	99.8996	(0.01)	0.00	0.00	0
03/06/2010	Spot Bond	101.8086	101.8610	0.05	0.00	0.00	0
03/06/2010	Spot Bond	93.6304	93.6222	(0.01)	0.00	0.00	0
03/06/2010	Spot Bond	87.3708	87.2975	(0.08)	0.00	0.00	0
03/06/2010	Spot Bond	74.9879	74.8081	(0.24)	0.00	0.00	0
<b>Total</b>							<b>0</b>