



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/06/2010	Spot Bond	83.3365	84.9003	1.88	0.00	0.00	0
07/06/2010	Spot Bond	103.8612	104.7677	0.87	0.00	0.00	0
07/06/2010	Spot Bond	110.3134	110.3345	0.02	0.00	0.00	0
07/06/2010	Spot Bond	126.0007	126.0278	0.02	0.00	0.00	0
07/06/2010	Spot Bond	117.6285	117.7036	0.06	0.00	0.00	0
07/06/2010	Spot Bond	106.8675	106.8905	0.02	0.00	0.00	0
07/06/2010	Spot Bond	99.4934	99.4903	0.00	0.00	0.00	0
07/06/2010	Spot Bond	99.2295	99.2529	0.02	0.00	0.00	0
07/06/2010	Spot Bond	101.6227	101.6446	0.02	0.00	0.00	0
07/06/2010	Spot Bond	92.9240	92.9461	0.02	0.00	0.00	0
07/06/2010	Spot Bond	86.4800	86.5006	0.02	0.00	0.00	0
07/06/2010	Spot Bond	74.2773	74.3340	0.08	0.00	0.00	0
Total							0