



JSE Interest Rate Exchange

## j-Bonds High/Low Report

High/Low for: 09/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
09/06/2010	Spot Bond	83.3365	85.0439	2.05	0.00	0.00	0
09/06/2010	Spot Bond	103.8612	104.8509	0.95	0.00	0.00	0
09/06/2010	Spot Bond	110.3917	110.6951	0.27	0.00	0.00	0
09/06/2010	Spot Bond	126.1995	126.5218	0.26	0.00	0.00	0
09/06/2010	Spot Bond	112.7749	113.2316	0.40	0.00	0.00	0
09/06/2010	Spot Bond	102.7001	103.0899	0.38	0.00	0.00	0
09/06/2010	Spot Bond	99.7224	100.0534	0.33	0.00	0.00	0
09/06/2010	Spot Bond	95.4871	95.6696	0.19	0.00	0.00	0
09/06/2010	Spot Bond	101.8344	102.2359	0.39	0.00	0.00	0
09/06/2010	Spot Bond	93.1476	93.3636	0.23	0.00	0.00	0
09/06/2010	Spot Bond	86.8922	87.1402	0.29	0.00	0.00	0
09/06/2010	Spot Bond	74.5862	74.9145	0.44	0.00	0.00	0
<b>Total</b>							<b>0</b>