



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 06/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
06/05/2010	Spot Bond	83.3365	83.8310	0.59	0.00	0.00	0
06/05/2010	Spot Bond	103.8612	104.1479	0.28	0.00	0.00	0
06/05/2010	Spot Bond	109.7046	109.6674	(0.03)	0.00	0.00	0
06/05/2010	Spot Bond	125.3119	125.1190	(0.15)	0.00	0.00	0
06/05/2010	Spot Bond	116.9180	116.6659	(0.22)	0.00	0.00	0
06/05/2010	Spot Bond	106.0625	105.9121	(0.14)	0.00	0.00	0
06/05/2010	Spot Bond	99.1476	98.9066	(0.24)	0.00	0.00	0
06/05/2010	Spot Bond	98.7046	98.4962	(0.21)	0.00	0.00	0
06/05/2010	Spot Bond	100.7665	100.6643	(0.10)	0.00	0.00	0
06/05/2010	Spot Bond	92.2024	92.1046	(0.11)	0.00	0.00	0
06/05/2010	Spot Bond	85.9572	85.7919	(0.19)	0.00	0.00	0
06/05/2010	Spot Bond	73.6303	73.4928	(0.19)	0.00	0.00	0
Total							0