



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 06/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
06/09/2010	Spot Bond	83.3365	91.3468	9.61	0.00	0.00	0
06/09/2010	Spot Bond	106.6255	106.6386	0.01	0.00	0.00	0
06/09/2010	Spot Bond	125.5841	125.5845	0.00	0.00	0.00	0
06/09/2010	Spot Bond	124.5703	124.4927	(0.06)	0.00	0.00	0
06/09/2010	Spot Bond	114.6344	114.6391	0.00	0.00	0.00	0
06/09/2010	Spot Bond	133.0552	133.1963	0.11	0.00	0.00	0
06/09/2010	Spot Bond	107.7046	107.6124	(0.09)	0.00	0.00	0
06/09/2010	Spot Bond	115.0672	115.0754	0.01	0.00	0.00	0
06/09/2010	Spot Bond	102.3788	102.3730	(0.01)	0.00	0.00	0
06/09/2010	Spot Bond	102.4279	102.4495	0.02	0.00	0.00	0
06/09/2010	Spot Bond	102.4001	102.3602	(0.04)	0.00	0.00	0
06/09/2010	Spot Bond	96.5114	96.4370	(0.08)	0.00	0.00	0
06/09/2010	Spot Bond	94.0292	94.0494	0.02	0.00	0.00	0
06/09/2010	Spot Bond	83.9054	83.8315	(0.09)	0.00	0.00	0
06/09/2010	Spot Bond	100.1666	100.1739	0.01	0.00	0.00	0
06/09/2010	Spot Bond	100.9733	100.9806	0.01	0.00	0.00	0
06/09/2010	Spot Bond	100.2636	100.2704	0.01	0.00	0.00	0
Total							0