



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 15/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/06/2010	Spot Bond	83.3365	85.2958	2.35	0.00	0.00	0
15/06/2010	Spot Bond	103.8612	104.9968	1.09	0.00	0.00	0
15/06/2010	Spot Bond	110.7828	110.8262	0.04	0.00	0.00	0
15/06/2010	Spot Bond	126.7744	126.8070	0.03	0.00	0.00	0
15/06/2010	Spot Bond	113.2464	112.9537	(0.26)	0.00	0.00	0
15/06/2010	Spot Bond	103.2727	103.2813	0.01	0.00	0.00	0
15/06/2010	Spot Bond	100.3026	100.3189	0.02	0.00	0.00	0
15/06/2010	Spot Bond	95.7881	95.8265	0.04	0.00	0.00	0
15/06/2010	Spot Bond	102.3985	102.4174	0.02	0.00	0.00	0
15/06/2010	Spot Bond	93.6019	93.5184	(0.09)	0.00	0.00	0
15/06/2010	Spot Bond	87.4091	87.2531	(0.18)	0.00	0.00	0
15/06/2010	Spot Bond	74.8675	74.4905	(0.50)	0.00	0.00	0
Total							0