



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 21/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/06/2010	Spot Bond	83.3365	85.4040	2.48	0.00	0.00	0
21/06/2010	Spot Bond	103.8612	105.0594	1.15	0.00	0.00	0
21/06/2010	Spot Bond	110.9616	110.9996	0.03	0.00	0.00	0
21/06/2010	Spot Bond	127.1501	127.2976	0.12	0.00	0.00	0
21/06/2010	Spot Bond	113.4761	113.4563	(0.02)	0.00	0.00	0
21/06/2010	Spot Bond	103.5531	103.6701	0.11	0.00	0.00	0
21/06/2010	Spot Bond	100.6011	100.7292	0.13	0.00	0.00	0
21/06/2010	Spot Bond	96.1885	96.3554	0.17	0.00	0.00	0
21/06/2010	Spot Bond	102.6434	102.7411	0.10	0.00	0.00	0
21/06/2010	Spot Bond	93.8626	93.9147	0.06	0.00	0.00	0
21/06/2010	Spot Bond	87.6053	87.6883	0.09	0.00	0.00	0
21/06/2010	Spot Bond	74.9171	74.8956	(0.03)	0.00	0.00	0
Total							0