



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 28/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
28/06/2010	Spot Bond	83.3365	85.6570	2.78	0.00	0.00	0
28/06/2010	Spot Bond	103.8612	105.2059	1.29	0.00	0.00	0
28/06/2010	Spot Bond	110.9176	110.9557	0.03	0.00	0.00	0
28/06/2010	Spot Bond	126.6670	126.7898	0.10	0.00	0.00	0
28/06/2010	Spot Bond	112.0405	112.2978	0.23	0.00	0.00	0
28/06/2010	Spot Bond	103.1563	103.3481	0.19	0.00	0.00	0
28/06/2010	Spot Bond	99.8486	99.9496	0.10	0.00	0.00	0
28/06/2010	Spot Bond	95.3692	95.5057	0.14	0.00	0.00	0
28/06/2010	Spot Bond	102.2790	102.4367	0.15	0.00	0.00	0
28/06/2010	Spot Bond	92.9156	93.0562	0.15	0.00	0.00	0
28/06/2010	Spot Bond	86.7600	86.9035	0.17	0.00	0.00	0
28/06/2010	Spot Bond	73.6880	73.8967	0.28	0.00	0.00	0
Total							0