



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 14/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/06/2010	Spot Bond	83.3365	85.1878	2.22	0.00	0.00	0
14/06/2010	Spot Bond	103.8612	104.9342	1.03	0.00	0.00	0
14/06/2010	Spot Bond	110.7504	110.7828	0.03	0.00	0.00	0
14/06/2010	Spot Bond	126.6510	126.7744	0.10	0.00	0.00	0
14/06/2010	Spot Bond	113.2192	113.2464	0.02	0.00	0.00	0
14/06/2010	Spot Bond	103.1746	103.2727	0.10	0.00	0.00	0
14/06/2010	Spot Bond	100.1747	100.3026	0.13	0.00	0.00	0
14/06/2010	Spot Bond	95.7368	95.7881	0.05	0.00	0.00	0
14/06/2010	Spot Bond	102.3158	102.3985	0.08	0.00	0.00	0
14/06/2010	Spot Bond	93.4599	93.6019	0.15	0.00	0.00	0
14/06/2010	Spot Bond	87.2640	87.4091	0.17	0.00	0.00	0
14/06/2010	Spot Bond	74.8890	74.8675	(0.03)	0.00	0.00	0
Total							0