



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 30/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
30/06/2010	Spot Bond	83.3365	85.8018	2.96	0.00	0.00	0
30/06/2010	Spot Bond	103.8612	105.2898	1.38	0.00	0.00	0
30/06/2010	Spot Bond	110.9128	111.0441	0.12	0.00	0.00	0
30/06/2010	Spot Bond	126.5784	126.9462	0.29	0.00	0.00	0
30/06/2010	Spot Bond	112.0032	112.7763	0.69	0.00	0.00	0
30/06/2010	Spot Bond	103.2191	103.5112	0.28	0.00	0.00	0
30/06/2010	Spot Bond	99.8432	100.2760	0.43	0.00	0.00	0
30/06/2010	Spot Bond	95.3003	95.7098	0.43	0.00	0.00	0
30/06/2010	Spot Bond	102.3830	98.8871	(3.41)	0.00	0.00	0
30/06/2010	Spot Bond	92.7833	89.5883	(3.44)	0.00	0.00	0
30/06/2010	Spot Bond	86.6482	87.0786	0.50	0.00	0.00	0
30/06/2010	Spot Bond	73.7618	74.3138	0.75	0.00	0.00	0
Total							0