



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 22/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
22/06/2010	Spot Bond	83.3365	85.4401	2.52	0.00	0.00	0
22/06/2010	Spot Bond	103.8612	105.0803	1.17	0.00	0.00	0
22/06/2010	Spot Bond	110.9996	110.9845	(0.01)	0.00	0.00	0
22/06/2010	Spot Bond	127.2976	127.2279	(0.05)	0.00	0.00	0
22/06/2010	Spot Bond	113.4563	113.2491	(0.18)	0.00	0.00	0
22/06/2010	Spot Bond	103.6701	103.5965	(0.07)	0.00	0.00	0
22/06/2010	Spot Bond	100.7292	100.6206	(0.11)	0.00	0.00	0
22/06/2010	Spot Bond	96.3554	96.1752	(0.19)	0.00	0.00	0
22/06/2010	Spot Bond	102.7411	102.6558	(0.08)	0.00	0.00	0
22/06/2010	Spot Bond	93.9147	93.7268	(0.20)	0.00	0.00	0
22/06/2010	Spot Bond	87.6883	87.5841	(0.12)	0.00	0.00	0
22/06/2010	Spot Bond	74.8956	74.6786	(0.29)	0.00	0.00	0
<b>Total</b>							<b>0</b>