



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 24/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/06/2010	Spot Bond	83.3365	85.5846	2.70	0.00	0.00	0
24/06/2010	Spot Bond	103.8612	105.1640	1.25	0.00	0.00	0
24/06/2010	Spot Bond	111.0220	110.9783	(0.04)	0.00	0.00	0
24/06/2010	Spot Bond	127.2362	127.0229	(0.17)	0.00	0.00	0
24/06/2010	Spot Bond	113.1903	112.7520	(0.39)	0.00	0.00	0
24/06/2010	Spot Bond	103.5666	103.3799	(0.18)	0.00	0.00	0
24/06/2010	Spot Bond	100.4797	100.2415	(0.24)	0.00	0.00	0
24/06/2010	Spot Bond	96.0979	95.8041	(0.31)	0.00	0.00	0
24/06/2010	Spot Bond	102.5988	102.4688	(0.13)	0.00	0.00	0
24/06/2010	Spot Bond	93.6436	93.3677	(0.29)	0.00	0.00	0
24/06/2010	Spot Bond	87.4904	87.2321	(0.30)	0.00	0.00	0
24/06/2010	Spot Bond	74.6540	74.2839	(0.50)	0.00	0.00	0
<b>Total</b>							<b>0</b>