



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 29/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
29/06/2010	Spot Bond	83.3365	85.6932	2.83	0.00	0.00	0
29/06/2010	Spot Bond	103.8612	105.2269	1.31	0.00	0.00	0
29/06/2010	Spot Bond	110.9557	110.9128	(0.04)	0.00	0.00	0
29/06/2010	Spot Bond	126.7898	126.5784	(0.17)	0.00	0.00	0
29/06/2010	Spot Bond	112.2978	112.0032	(0.26)	0.00	0.00	0
29/06/2010	Spot Bond	103.3481	103.2191	(0.12)	0.00	0.00	0
29/06/2010	Spot Bond	99.9496	99.8432	(0.11)	0.00	0.00	0
29/06/2010	Spot Bond	95.5057	95.3003	(0.22)	0.00	0.00	0
29/06/2010	Spot Bond	102.4367	102.3830	(0.05)	0.00	0.00	0
29/06/2010	Spot Bond	93.0562	92.7833	(0.29)	0.00	0.00	0
29/06/2010	Spot Bond	86.9035	86.6482	(0.29)	0.00	0.00	0
29/06/2010	Spot Bond	73.8967	73.7618	(0.18)	0.00	0.00	0
<b>Total</b>							<b>0</b>