



JSE Interest Rate Exchange

## j-Bonds High/Low Report

High/Low for: 17/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/06/2010	Spot Bond	83.3365	85.3319	2.39	0.00	0.00	0
17/06/2010	Spot Bond	103.8612	105.0177	1.11	0.00	0.00	0
17/06/2010	Spot Bond	110.8262	110.8703	0.04	0.00	0.00	0
17/06/2010	Spot Bond	126.8070	126.9303	0.10	0.00	0.00	0
17/06/2010	Spot Bond	112.9537	113.1677	0.19	0.00	0.00	0
17/06/2010	Spot Bond	103.2813	103.3791	0.09	0.00	0.00	0
17/06/2010	Spot Bond	100.3189	100.4468	0.13	0.00	0.00	0
17/06/2010	Spot Bond	95.8265	95.9641	0.14	0.00	0.00	0
17/06/2010	Spot Bond	102.4174	102.4999	0.08	0.00	0.00	0
17/06/2010	Spot Bond	93.5184	93.6304	0.12	0.00	0.00	0
17/06/2010	Spot Bond	87.2531	87.3668	0.13	0.00	0.00	0
17/06/2010	Spot Bond	74.4905	74.7425	0.34	0.00	0.00	0
<b>Total</b>							<b>0</b>