



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 18/06/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/06/2010	Spot Bond	83.3365	85.3679	2.44	0.00	0.00	0
18/06/2010	Spot Bond	103.8612	105.0385	1.13	0.00	0.00	0
18/06/2010	Spot Bond	110.8703	110.9616	0.08	0.00	0.00	0
18/06/2010	Spot Bond	126.9303	127.1501	0.17	0.00	0.00	0
18/06/2010	Spot Bond	113.1677	113.4761	0.27	0.00	0.00	0
18/06/2010	Spot Bond	103.3791	103.5531	0.17	0.00	0.00	0
18/06/2010	Spot Bond	100.4468	100.6011	0.15	0.00	0.00	0
18/06/2010	Spot Bond	95.9641	96.1885	0.23	0.00	0.00	0
18/06/2010	Spot Bond	102.4999	102.6434	0.14	0.00	0.00	0
18/06/2010	Spot Bond	93.6304	93.8626	0.25	0.00	0.00	0
18/06/2010	Spot Bond	87.3668	87.6053	0.27	0.00	0.00	0
18/06/2010	Spot Bond	74.7425	74.9171	0.23	0.00	0.00	0
<b>Total</b>							<b>0</b>