



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 24/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
24/05/2010	Spot Bond	83.3365	84.3996	1.28	0.00	0.00	0
24/05/2010	Spot Bond	103.8612	104.4775	0.59	0.00	0.00	0
24/05/2010	Spot Bond	109.8948	109.9909	0.09	0.00	0.00	0
24/05/2010	Spot Bond	125.1377	125.4549	0.25	0.00	0.00	0
24/05/2010	Spot Bond	116.9513	117.6801	0.62	0.00	0.00	0
24/05/2010	Spot Bond	106.0296	106.2815	0.24	0.00	0.00	0
24/05/2010	Spot Bond	99.0928	99.4306	0.34	0.00	0.00	0
24/05/2010	Spot Bond	98.5575	98.9261	0.37	0.00	0.00	0
24/05/2010	Spot Bond	100.7794	100.9854	0.20	0.00	0.00	0
24/05/2010	Spot Bond	92.4055	92.7565	0.38	0.00	0.00	0
24/05/2010	Spot Bond	86.3158	86.7088	0.46	0.00	0.00	0
24/05/2010	Spot Bond	73.5644	74.2422	0.92	0.00	0.00	0
<b>Total</b>							<b>0</b>