



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 26/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/05/2010	Spot Bond	83.3365	84.5424	1.45	0.00	0.00	0
26/05/2010	Spot Bond	103.8612	104.5603	0.67	0.00	0.00	0
26/05/2010	Spot Bond	109.9310	110.1617	0.21	0.00	0.00	0
26/05/2010	Spot Bond	125.1441	125.9022	0.61	0.00	0.00	0
26/05/2010	Spot Bond	117.0546	118.4528	1.19	0.00	0.00	0
26/05/2010	Spot Bond	106.0570	106.7176	0.62	0.00	0.00	0
26/05/2010	Spot Bond	99.0864	99.7326	0.65	0.00	0.00	0
26/05/2010	Spot Bond	98.5756	99.4818	0.92	0.00	0.00	0
26/05/2010	Spot Bond	100.8390	101.4107	0.57	0.00	0.00	0
26/05/2010	Spot Bond	92.3603	93.2352	0.95	0.00	0.00	0
26/05/2010	Spot Bond	86.2949	87.2277	1.08	0.00	0.00	0
26/05/2010	Spot Bond	73.7542	74.9432	1.61	0.00	0.00	0
Total							0