



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 27/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
27/05/2010	Spot Bond	83.3365	84.5781	1.49	0.00	0.00	0
27/05/2010	Spot Bond	103.8612	104.5810	0.69	0.00	0.00	0
27/05/2010	Spot Bond	110.1617	110.2444	0.08	0.00	0.00	0
27/05/2010	Spot Bond	125.9022	126.1717	0.21	0.00	0.00	0
27/05/2010	Spot Bond	118.4528	118.7654	0.26	0.00	0.00	0
27/05/2010	Spot Bond	106.7176	106.9320	0.20	0.00	0.00	0
27/05/2010	Spot Bond	99.7326	99.9928	0.26	0.00	0.00	0
27/05/2010	Spot Bond	99.4818	99.8245	0.34	0.00	0.00	0
27/05/2010	Spot Bond	101.4107	101.6323	0.22	0.00	0.00	0
27/05/2010	Spot Bond	93.2352	93.5590	0.35	0.00	0.00	0
27/05/2010	Spot Bond	87.2277	87.4363	0.24	0.00	0.00	0
27/05/2010	Spot Bond	74.9432	75.3593	0.56	0.00	0.00	0
Total							0