



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 28/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
28/05/2010	Spot Bond	83.3365	84.6138	1.53	0.00	0.00	0
28/05/2010	Spot Bond	103.8612	104.6017	0.71	0.00	0.00	0
28/05/2010	Spot Bond	110.2444	110.2899	0.04	0.00	0.00	0
28/05/2010	Spot Bond	126.1717	126.2958	0.10	0.00	0.00	0
28/05/2010	Spot Bond	118.7654	118.6514	(0.10)	0.00	0.00	0
28/05/2010	Spot Bond	106.9320	107.0315	0.09	0.00	0.00	0
28/05/2010	Spot Bond	99.9928	100.1213	0.13	0.00	0.00	0
28/05/2010	Spot Bond	99.8245	99.9350	0.11	0.00	0.00	0
28/05/2010	Spot Bond	101.6323	101.7002	0.07	0.00	0.00	0
28/05/2010	Spot Bond	93.5590	93.6717	0.12	0.00	0.00	0
28/05/2010	Spot Bond	87.4363	87.5195	0.10	0.00	0.00	0
28/05/2010	Spot Bond	75.3593	75.2172	(0.19)	0.00	0.00	0
Total							0