



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 25/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
25/05/2010	Spot Bond	83.3365	84.4353	1.32	0.00	0.00	0
25/05/2010	Spot Bond	103.8612	104.4982	0.61	0.00	0.00	0
25/05/2010	Spot Bond	109.9909	109.9310	(0.05)	0.00	0.00	0
25/05/2010	Spot Bond	125.4549	125.1441	(0.25)	0.00	0.00	0
25/05/2010	Spot Bond	117.6801	117.0546	(0.53)	0.00	0.00	0
25/05/2010	Spot Bond	106.2815	106.0570	(0.21)	0.00	0.00	0
25/05/2010	Spot Bond	99.4306	99.0864	(0.35)	0.00	0.00	0
25/05/2010	Spot Bond	98.9261	98.5756	(0.35)	0.00	0.00	0
25/05/2010	Spot Bond	100.9854	100.8390	(0.14)	0.00	0.00	0
25/05/2010	Spot Bond	92.7565	92.3603	(0.43)	0.00	0.00	0
25/05/2010	Spot Bond	86.7088	86.2949	(0.48)	0.00	0.00	0
25/05/2010	Spot Bond	74.2422	73.7542	(0.66)	0.00	0.00	0
Total							0