



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 14/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/05/2010	Spot Bond	83.3365	84.1148	0.93	0.00	0.00	0
14/05/2010	Spot Bond	103.8612	104.3125	0.43	0.00	0.00	0
14/05/2010	Spot Bond	110.0690	110.0131	(0.05)	0.00	0.00	0
14/05/2010	Spot Bond	126.1876	125.9204	(0.21)	0.00	0.00	0
14/05/2010	Spot Bond	119.2304	118.7317	(0.42)	0.00	0.00	0
14/05/2010	Spot Bond	106.8248	106.6157	(0.20)	0.00	0.00	0
14/05/2010	Spot Bond	100.0725	99.8293	(0.24)	0.00	0.00	0
14/05/2010	Spot Bond	99.8227	99.5531	(0.27)	0.00	0.00	0
14/05/2010	Spot Bond	101.3754	101.2109	(0.16)	0.00	0.00	0
14/05/2010	Spot Bond	93.5561	93.1227	(0.46)	0.00	0.00	0
14/05/2010	Spot Bond	87.4032	87.0456	(0.41)	0.00	0.00	0
14/05/2010	Spot Bond	75.5948	75.2097	(0.51)	0.00	0.00	0
<b>Total</b>							<b>0</b>