



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 18/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/05/2010	Spot Bond	83.3365	84.1859	1.02	0.00	0.00	0
18/05/2010	Spot Bond	103.8612	104.3537	0.47	0.00	0.00	0
18/05/2010	Spot Bond	109.9766	109.9910	0.01	0.00	0.00	0
18/05/2010	Spot Bond	125.7274	125.7299	0.00	0.00	0.00	0
18/05/2010	Spot Bond	117.7169	117.5102	(0.18)	0.00	0.00	0
18/05/2010	Spot Bond	106.4845	106.5074	0.02	0.00	0.00	0
18/05/2010	Spot Bond	99.6135	99.6099	0.00	0.00	0.00	0
18/05/2010	Spot Bond	99.3430	99.3080	(0.04)	0.00	0.00	0
18/05/2010	Spot Bond	101.0935	101.1616	0.07	0.00	0.00	0
18/05/2010	Spot Bond	92.8730	92.8949	0.02	0.00	0.00	0
18/05/2010	Spot Bond	86.7840	86.7732	(0.01)	0.00	0.00	0
18/05/2010	Spot Bond	74.1576	73.9799	(0.24)	0.00	0.00	0
Total							0