



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 05/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
05/05/2010	Spot Bond	83.3365	83.7955	0.55	0.00	0.00	0
05/05/2010	Spot Bond	103.8612	104.1274	0.26	0.00	0.00	0
05/05/2010	Spot Bond	109.8441	109.7046	(0.13)	0.00	0.00	0
05/05/2010	Spot Bond	126.0184	125.3119	(0.56)	0.00	0.00	0
05/05/2010	Spot Bond	118.2986	116.9180	(1.17)	0.00	0.00	0
05/05/2010	Spot Bond	106.6533	106.0625	(0.55)	0.00	0.00	0
05/05/2010	Spot Bond	99.9040	99.1476	(0.76)	0.00	0.00	0
05/05/2010	Spot Bond	99.5699	98.7046	(0.87)	0.00	0.00	0
05/05/2010	Spot Bond	101.2475	100.7665	(0.48)	0.00	0.00	0
05/05/2010	Spot Bond	93.1031	92.2024	(0.97)	0.00	0.00	0
05/05/2010	Spot Bond	86.9905	85.9572	(1.19)	0.00	0.00	0
05/05/2010	Spot Bond	74.5197	73.6303	(1.19)	0.00	0.00	0
Total							0