



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 05/01/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
05/01/2010	Spot Bond	77.3357	79.8569	3.26	0.00	0.00	0
05/01/2010	Spot Bond	106.9796	108.1134	1.06	0.00	0.00	0
05/01/2010	Spot Bond	112.8221	112.8213	0.00	0.00	0.00	0
05/01/2010	Spot Bond	126.7506	126.6782	(0.06)	0.00	0.00	0
05/01/2010	Spot Bond	112.8360	112.6763	(0.14)	0.00	0.00	0
05/01/2010	Spot Bond	101.3748	101.3181	(0.06)	0.00	0.00	0
05/01/2010	Spot Bond	98.0025	97.9210	(0.08)	0.00	0.00	0
05/01/2010	Spot Bond	93.8429	93.7502	(0.10)	0.00	0.00	0
05/01/2010	Spot Bond	96.3133	96.2699	(0.05)	0.00	0.00	0
05/01/2010	Spot Bond	87.4333	87.3361	(0.11)	0.00	0.00	0
05/01/2010	Spot Bond	85.1316	84.9994	(0.16)	0.00	0.00	0
05/01/2010	Spot Bond	75.7735	75.6318	(0.19)	0.00	0.00	0
Total							0