



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 17/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/05/2010	Spot Bond	83.3365	84.1503	0.98	0.00	0.00	0
17/05/2010	Spot Bond	103.8612	104.3331	0.45	0.00	0.00	0
17/05/2010	Spot Bond	110.0131	109.9766	(0.03)	0.00	0.00	0
17/05/2010	Spot Bond	125.9204	125.7274	(0.15)	0.00	0.00	0
17/05/2010	Spot Bond	118.7317	117.7169	(0.85)	0.00	0.00	0
17/05/2010	Spot Bond	106.6157	106.4845	(0.12)	0.00	0.00	0
17/05/2010	Spot Bond	99.8293	99.6135	(0.22)	0.00	0.00	0
17/05/2010	Spot Bond	99.5531	99.3430	(0.21)	0.00	0.00	0
17/05/2010	Spot Bond	101.2109	101.0935	(0.12)	0.00	0.00	0
17/05/2010	Spot Bond	93.1227	92.8730	(0.27)	0.00	0.00	0
17/05/2010	Spot Bond	87.0456	86.7840	(0.30)	0.00	0.00	0
17/05/2010	Spot Bond	75.2097	74.1576	(1.40)	0.00	0.00	0
Total							0