



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 05/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
05/07/2010	Spot Bond	83.3365	85.9107	3.09	0.00	0.00	0
05/07/2010	Spot Bond	103.8612	105.3528	1.44	0.00	0.00	0
05/07/2010	Spot Bond	111.1597	111.2316	0.06	0.00	0.00	0
05/07/2010	Spot Bond	127.3348	127.6012	0.21	0.00	0.00	0
05/07/2010	Spot Bond	113.4816	113.7894	0.27	0.00	0.00	0
05/07/2010	Spot Bond	103.8381	104.0302	0.18	0.00	0.00	0
05/07/2010	Spot Bond	100.6869	100.9975	0.31	0.00	0.00	0
05/07/2010	Spot Bond	96.1554	96.4653	0.32	0.00	0.00	0
05/07/2010	Spot Bond	99.1551	99.3269	0.17	0.00	0.00	0
05/07/2010	Spot Bond	90.0466	90.3064	0.29	0.00	0.00	0
05/07/2010	Spot Bond	87.5521	87.8520	0.34	0.00	0.00	0
05/07/2010	Spot Bond	74.8926	75.0668	0.23	0.00	0.00	0
Total							0