



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 20/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/05/2010	Spot Bond	83.3365	84.3283	1.19	0.00	0.00	0
20/05/2010	Spot Bond	103.8612	104.4362	0.55	0.00	0.00	0
20/05/2010	Spot Bond	109.8712	109.8048	(0.06)	0.00	0.00	0
20/05/2010	Spot Bond	125.1315	124.8212	(0.25)	0.00	0.00	0
20/05/2010	Spot Bond	116.6625	116.2289	(0.37)	0.00	0.00	0
20/05/2010	Spot Bond	106.0403	105.7970	(0.23)	0.00	0.00	0
20/05/2010	Spot Bond	98.9944	98.7561	(0.24)	0.00	0.00	0
20/05/2010	Spot Bond	98.5395	98.1904	(0.35)	0.00	0.00	0
20/05/2010	Spot Bond	100.7964	100.5890	(0.21)	0.00	0.00	0
20/05/2010	Spot Bond	92.2718	91.9965	(0.30)	0.00	0.00	0
20/05/2010	Spot Bond	86.0892	85.8940	(0.23)	0.00	0.00	0
20/05/2010	Spot Bond	73.2984	72.8964	(0.55)	0.00	0.00	0
Total							0