



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 19/05/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/05/2010	Spot Bond	83.3365	84.2927	1.15	0.00	0.00	0
19/05/2010	Spot Bond	103.8612	104.4156	0.53	0.00	0.00	0
19/05/2010	Spot Bond	109.9910	109.8712	(0.11)	0.00	0.00	0
19/05/2010	Spot Bond	125.7299	125.1315	(0.48)	0.00	0.00	0
19/05/2010	Spot Bond	117.5102	116.6625	(0.72)	0.00	0.00	0
19/05/2010	Spot Bond	106.5074	106.0403	(0.44)	0.00	0.00	0
19/05/2010	Spot Bond	99.6099	98.9944	(0.62)	0.00	0.00	0
19/05/2010	Spot Bond	99.3080	98.5395	(0.77)	0.00	0.00	0
19/05/2010	Spot Bond	101.1616	100.7964	(0.36)	0.00	0.00	0
19/05/2010	Spot Bond	92.8949	92.2718	(0.67)	0.00	0.00	0
19/05/2010	Spot Bond	86.7732	86.0892	(0.79)	0.00	0.00	0
19/05/2010	Spot Bond	73.9799	73.2984	(0.92)	0.00	0.00	0
<b>Total</b>							<b>0</b>