



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 05/10/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
05/10/2010	Spot Bond	83.3365	92.4606	10.95	0.00	0.00	0
05/10/2010	Spot Bond	107.1726	107.1362	(0.03)	0.00	0.00	0
05/10/2010	Spot Bond	126.6296	126.1611	(0.37)	0.00	0.00	0
05/10/2010	Spot Bond	127.2712	125.8457	(1.12)	0.00	0.00	0
05/10/2010	Spot Bond	5.8262	5.9053	1.36	0.00	0.00	0
05/10/2010	Spot Bond	3.9390	4.0047	1.67	0.00	0.00	0
05/10/2010	Spot Bond	108.3545	107.9751	(0.35)	0.00	0.00	0
05/10/2010	Spot Bond	3.0359	3.0728	1.22	0.00	0.00	0
05/10/2010	Spot Bond	103.9391	103.3752	(0.54)	0.00	0.00	0
05/10/2010	Spot Bond	104.0172	103.3788	(0.61)	0.00	0.00	0
05/10/2010	Spot Bond	103.2821	103.0679	(0.21)	0.00	0.00	0
05/10/2010	Spot Bond	97.9939	97.1895	(0.82)	0.00	0.00	0
05/10/2010	Spot Bond	92.3755	91.5876	(0.85)	0.00	0.00	0
05/10/2010	Spot Bond	82.9269	81.6389	(1.55)	0.00	0.00	0
05/10/2010	Spot Bond	2.1022	2.1242	1.05	0.00	0.00	0
05/10/2010	Spot Bond	101.7503	101.7791	0.03	0.00	0.00	0
05/10/2010	Spot Bond	3.3754	3.4044	0.86	0.00	0.00	0
<b>Total</b>							<b>0</b>