



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 05/11/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
05/11/2010	Spot Bond	83.3365	90.2087	8.25	0.00	0.00	0
05/11/2010	Spot Bond	107.1726	107.7390	0.53	0.00	0.00	0
05/11/2010	Spot Bond	126.6296	126.9884	0.28	0.00	0.00	0
05/11/2010	Spot Bond	127.2712	126.7362	(0.42)	0.00	0.00	0
05/11/2010	Spot Bond	5.8262	6.7220	15.37	0.00	0.00	0
05/11/2010	Spot Bond	3.9390	4.5967	16.70	0.00	0.00	0
05/11/2010	Spot Bond	108.3545	108.6697	0.29	0.00	0.00	0
05/11/2010	Spot Bond	3.0359	3.4328	13.07	0.00	0.00	0
05/11/2010	Spot Bond	103.9391	104.0906	0.15	0.00	0.00	0
05/11/2010	Spot Bond	104.0172	104.0972	0.08	0.00	0.00	0
05/11/2010	Spot Bond	103.2821	103.7085	0.41	0.00	0.00	0
05/11/2010	Spot Bond	97.9939	97.8706	(0.13)	0.00	0.00	0
05/11/2010	Spot Bond	92.3755	92.2388	(0.15)	0.00	0.00	0
05/11/2010	Spot Bond	82.9269	82.2183	(0.85)	0.00	0.00	0
05/11/2010	Spot Bond	2.1022	2.3197	10.35	0.00	0.00	0
05/11/2010	Spot Bond	101.7503	102.0170	0.26	0.00	0.00	0
05/11/2010	Spot Bond	3.3754	3.6652	8.59	0.00	0.00	0
Total							0