



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 02/06/2010

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 02/06/2010 | Spot Bond | 83.3365 | 84.7928 | 1.75 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 103.8612 | 104.7054 | 0.81 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 110.2944 | 110.3874 | 0.08 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 126.1555 | 126.3816 | 0.18 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 118.0947 | 118.3680 | 0.23 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 106.9241 | 107.1075 | 0.17 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 99.9295 | 100.0244 | 0.10 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 99.6907 | 99.9054 | 0.22 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 101.6207 | 101.8086 | 0.18 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 93.4739 | 93.6304 | 0.17 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 87.3095 | 87.3708 | 0.07 | 0.00 | 0.00 | 0 |
| 02/06/2010 | Spot Bond | 74.7766 | 74.9879 | 0.28 | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |