



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 16/09/2010

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 16/09/2010 | Spot Bond | 83.3365 | 91.8060 | 10.16 | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 106.9607 | 106.8837 | (0.07) | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 126.4762 | 126.0227 | (0.36) | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 127.5412 | 126.3389 | (0.94) | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 111.6198 | 111.6243 | 0.00 | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 133.5641 | 133.5736 | 0.01 | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 108.2901 | 107.8801 | (0.38) | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 116.3001 | 116.3082 | 0.01 | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 103.5855 | 103.0357 | (0.53) | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 103.7166 | 103.1616 | (0.54) | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 103.1033 | 102.7835 | (0.31) | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 97.9009 | 97.3154 | (0.60) | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 92.3056 | 91.7545 | (0.60) | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 83.4486 | 82.2758 | (1.41) | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 100.2100 | 100.2170 | 0.01 | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 101.4530 | 101.4602 | 0.01 | 0.00 | 0.00 | 0 |
| 16/09/2010 | Spot Bond | 101.2265 | 101.2330 | 0.01 | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |