



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 31/05/2010

| Deal Date    | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 31/05/2010   | Spot Bond        | 83.3365              | 84.6496           | 1.58              | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 103.8612             | 104.6224          | 0.73              | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 110.2899             | 110.2367          | (0.05)            | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 126.2958             | 126.0316          | (0.21)            | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 118.6514             | 118.0664          | (0.49)            | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 107.0315             | 106.8248          | (0.19)            | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 100.1213             | 99.8013           | (0.32)            | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 99.9350              | 99.5515           | (0.38)            | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 101.7002             | 101.5376          | (0.16)            | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 93.6717              | 93.3313           | (0.36)            | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 87.5195              | 87.1639           | (0.41)            | 0.00           | 0.00          | 0             |
| 31/05/2010   | Spot Bond        | 75.2172              | 74.6801           | (0.71)            | 0.00           | 0.00          | 0             |
| <b>Total</b> |                  |                      |                   |                   |                |               | <b>0</b>      |