



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 01/07/2010

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 01/07/2010 | Spot Bond | 83.3365 | 85.8381 | 3.00 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 103.8612 | 105.3108 | 1.40 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 111.0441 | 111.1392 | 0.09 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 126.9462 | 127.3078 | 0.28 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 112.7763 | 113.4544 | 0.60 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 103.5112 | 103.8164 | 0.29 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 100.2760 | 100.6638 | 0.39 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 95.7098 | 96.1330 | 0.44 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 98.8871 | 99.1343 | 0.25 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 89.5883 | 90.0251 | 0.49 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 87.0786 | 87.5315 | 0.52 | 0.00 | 0.00 | 0 |
| 01/07/2010 | Spot Bond | 74.3138 | 74.8747 | 0.75 | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |