



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 16/07/2010

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 16/07/2010 | Spot Bond | 83.3365 | 86.2304 | 3.47 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 103.8612 | 105.6267 | 1.70 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 111.6540 | 111.6962 | 0.04 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 128.6660 | 128.8127 | 0.11 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 114.3506 | 114.6600 | 0.27 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 113.7233 | 113.7287 | 0.00 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 127.7777 | 127.9151 | 0.11 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 104.6489 | 104.6893 | 0.04 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 107.5770 | 107.5858 | 0.01 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 102.0607 | 102.2155 | 0.15 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 97.7460 | 97.8847 | 0.14 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 99.9342 | 99.9995 | 0.07 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 91.4307 | 91.6026 | 0.19 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 88.6611 | 88.8383 | 0.20 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 75.1251 | 75.3777 | 0.34 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 94.2753 | 94.2832 | 0.01 | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 98.6783 | 97.3126 | (1.38) | 0.00 | 0.00 | 0 |
| 16/07/2010 | Spot Bond | 99.6884 | 98.4469 | (1.25) | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |