



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 21/09/2010

| Deal Date    | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 21/09/2010   | Spot Bond        | 83.3365              | 92.0365           | 10.44             | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 106.8070             | 106.9453          | 0.13              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 125.5259             | 125.9339          | 0.33              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 124.5043             | 125.1842          | 0.55              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 111.5278             | 111.4676          | (0.05)            | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 133.5926             | 133.6306          | 0.03              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 107.6608             | 107.9489          | 0.27              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 116.3244             | 116.3569          | 0.03              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 102.3507             | 102.8679          | 0.51              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 102.3632             | 102.8397          | 0.47              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 102.7047             | 102.9724          | 0.26              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 96.3786              | 96.9006           | 0.54              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 90.7649              | 91.2393           | 0.52              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 80.5521              | 80.9410           | 0.48              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 99.9506              | 99.9788           | 0.03              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 101.8682             | 101.8968          | 0.03              | 0.00           | 0.00          | 0             |
| 21/09/2010   | Spot Bond        | 101.2458             | 101.2715          | 0.03              | 0.00           | 0.00          | 0             |
| <b>Total</b> |                  |                      |                   |                   |                |               | <b>0</b>      |