



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 30/07/2010

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 30/07/2010 | Spot Bond | 83.3365 | 89.9827 | 7.98 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 103.8612 | 105.9233 | 1.99 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 112.1061 | 112.1365 | 0.03 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 129.8291 | 129.9035 | 0.06 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 118.4312 | 119.3485 | 0.77 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 114.6895 | 114.6940 | 0.00 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 128.5586 | 128.5689 | 0.01 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 105.5156 | 105.5935 | 0.07 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 107.3529 | 107.5353 | 0.17 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 103.9993 | 104.0754 | 0.07 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 99.6114 | 99.8112 | 0.20 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 100.6505 | 100.7303 | 0.08 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 93.6456 | 93.8519 | 0.22 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 90.9157 | 91.0649 | 0.16 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 78.9032 | 79.6424 | 0.94 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 95.0389 | 95.0467 | 0.01 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 97.3221 | 97.3300 | 0.01 | 0.00 | 0.00 | 0 |
| 30/07/2010 | Spot Bond | 98.3676 | 98.3750 | 0.01 | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |