



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 23/06/2010

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 23/06/2010 | Spot Bond | 83.3365 | 85.5485 | 2.65 | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 103.8612 | 105.1431 | 1.23 | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 110.9845 | 111.0220 | 0.03 | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 127.2279 | 127.2362 | 0.01 | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 113.2491 | 113.1903 | (0.05) | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 103.5965 | 103.5666 | (0.03) | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 100.6206 | 100.4797 | (0.14) | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 96.1752 | 96.0979 | (0.08) | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 102.6558 | 102.5988 | (0.06) | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 93.7268 | 93.6436 | (0.09) | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 87.5841 | 87.4904 | (0.11) | 0.00 | 0.00 | 0 |
| 23/06/2010 | Spot Bond | 74.6786 | 74.6540 | (0.03) | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |