



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 06/10/2010

| Deal Date    | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 06/10/2010   | Spot Bond        | 83.3365              | 92.5766           | 11.09             | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 107.1726             | 107.1908          | 0.02              | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 126.6296             | 126.2360          | (0.31)            | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 127.2712             | 125.9264          | (1.06)            | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 5.8262               | 5.9753            | 2.56              | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 3.9390               | 4.0552            | 2.95              | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 108.3545             | 108.0381          | (0.29)            | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 3.0359               | 3.1039            | 2.24              | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 103.9391             | 103.4401          | (0.48)            | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 104.0172             | 103.4439          | (0.55)            | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 103.2821             | 103.1260          | (0.15)            | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 97.9939              | 97.2513           | (0.76)            | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 92.3755              | 91.6466           | (0.79)            | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 82.9269              | 81.6914           | (1.49)            | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 2.1022               | 2.1413            | 1.86              | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 101.7503             | 101.8007          | 0.05              | 0.00           | 0.00          | 0             |
| 06/10/2010   | Spot Bond        | 3.3754               | 3.4273            | 1.54              | 0.00           | 0.00          | 0             |
| <b>Total</b> |                  |                      |                   |                   |                |               | <b>0</b>      |