



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 09/12/2010

| Deal Date    | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 09/12/2010   | Spot Bond        | 83.3365              | 91.4996           | 9.80              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 108.4960             | 108.6430          | 0.14              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 127.0505             | 127.2117          | 0.13              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 117.1537             | 117.4246          | 0.23              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 7.5173               | 7.5440            | 0.35              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 2.4955               | 2.5081            | 0.50              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 105.0715             | 105.1805          | 0.10              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 112.8375             | 112.8458          | 0.01              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 102.7765             | 103.0053          | 0.22              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 98.5836              | 98.8066           | 0.23              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 104.8093             | 104.8978          | 0.08              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 96.2937              | 96.4958           | 0.21              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 90.5105              | 90.6893           | 0.20              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 77.8816              | 78.2350           | 0.45              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 2.5232               | 2.5327            | 0.38              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 101.4850             | 101.6844          | 0.20              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 102.5130             | 102.5192          | 0.01              | 0.00           | 0.00          | 0             |
| 09/12/2010   | Spot Bond        | 8.0000               | 92.0747           | 1050.93           | 0.00           | 0.00          | 0             |
| <b>Total</b> |                  |                      |                   |                   |                |               | <b>0</b>      |