



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/01/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/01/2011	Spot Bond	83.3365	92.4675	10.96	0.00	0.00	0
07/01/2011	Spot Bond	109.1806	109.1978	0.02	0.00	0.00	0
07/01/2011	Spot Bond	128.8265	128.8518	0.02	0.00	0.00	0
07/01/2011	Spot Bond	120.7033	120.6293	(0.06)	0.00	0.00	0
07/01/2011	Spot Bond	8.4003	8.4325	0.38	0.00	0.00	0
07/01/2011	Spot Bond	2.8044	2.8158	0.41	0.00	0.00	0
07/01/2011	Spot Bond	106.1730	106.1757	0.00	0.00	0.00	0
07/01/2011	Spot Bond	113.9998	114.0081	0.01	0.00	0.00	0
07/01/2011	Spot Bond	104.7188	104.7410	0.02	0.00	0.00	0
07/01/2011	Spot Bond	100.4826	100.4752	(0.01)	0.00	0.00	0
07/01/2011	Spot Bond	102.1097	102.1279	0.02	0.00	0.00	0
07/01/2011	Spot Bond	94.7734	94.6718	(0.11)	0.00	0.00	0
07/01/2011	Spot Bond	92.7286	92.5876	(0.15)	0.00	0.00	0
07/01/2011	Spot Bond	81.1509	81.0805	(0.09)	0.00	0.00	0
07/01/2011	Spot Bond	100.1831	100.1903	0.01	0.00	0.00	0
07/01/2011	Spot Bond	101.8905	101.8025	(0.09)	0.00	0.00	0
07/01/2011	Spot Bond	103.2620	103.3824	0.12	0.00	0.00	0
07/01/2011	Spot Bond	8.0000	92.6551	1058.19	0.00	0.00	0
Total							0