



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/02/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/02/2011	Spot Bond	83.3365	96.1833	15.42	0.00	0.00	0
07/02/2011	Spot Bond	109.4492	109.4815	0.03	0.00	0.00	0
07/02/2011	Spot Bond	126.6483	126.7825	0.11	0.00	0.00	0
07/02/2011	Spot Bond	116.8456	117.0627	0.19	0.00	0.00	0
07/02/2011	Spot Bond	9.4344	9.4705	0.38	0.00	0.00	0
07/02/2011	Spot Bond	3.1820	3.1949	0.40	0.00	0.00	0
07/02/2011	Spot Bond	104.4358	104.5414	0.10	0.00	0.00	0
07/02/2011	Spot Bond	111.5117	111.5202	0.01	0.00	0.00	0
07/02/2011	Spot Bond	102.6887	102.8114	0.12	0.00	0.00	0
07/02/2011	Spot Bond	98.2016	98.3628	0.16	0.00	0.00	0
07/02/2011	Spot Bond	100.6782	100.7764	0.10	0.00	0.00	0
07/02/2011	Spot Bond	92.2815	92.4778	0.21	0.00	0.00	0
07/02/2011	Spot Bond	90.1141	90.2577	0.16	0.00	0.00	0
07/02/2011	Spot Bond	77.9317	78.0316	0.13	0.00	0.00	0
07/02/2011	Spot Bond	98.7681	98.6416	(0.13)	0.00	0.00	0
07/02/2011	Spot Bond	100.3509	100.0755	(0.27)	0.00	0.00	0
07/02/2011	Spot Bond	102.0992	102.1052	0.01	0.00	0.00	0
07/02/2011	Spot Bond	8.0000	93.2392	1065.49	0.00	0.00	0
Total							0