



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/03/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/03/2011	Spot Bond	83.3365	97.7082	17.25	0.00	0.00	0
07/03/2011	Spot Bond	103.5461	103.5337	(0.01)	0.00	0.00	0
07/03/2011	Spot Bond	120.9224	120.6950	(0.19)	0.00	0.00	0
07/03/2011	Spot Bond	114.9182	114.7635	(0.13)	0.00	0.00	0
07/03/2011	Spot Bond	10.4699	10.5104	0.39	0.00	0.00	0
07/03/2011	Spot Bond	3.5265	3.5411	0.41	0.00	0.00	0
07/03/2011	Spot Bond	105.7601	105.5993	(0.15)	0.00	0.00	0
07/03/2011	Spot Bond	114.4708	115.0330	0.49	0.00	0.00	0
07/03/2011	Spot Bond	98.7326	98.4623	(0.27)	0.00	0.00	0
07/03/2011	Spot Bond	98.0657	97.7077	(0.37)	0.00	0.00	0
07/03/2011	Spot Bond	101.7949	101.6875	(0.11)	0.00	0.00	0
07/03/2011	Spot Bond	92.0770	91.7845	(0.32)	0.00	0.00	0
07/03/2011	Spot Bond	89.3389	89.1211	(0.24)	0.00	0.00	0
07/03/2011	Spot Bond	75.3196	75.1474	(0.23)	0.00	0.00	0
07/03/2011	Spot Bond	99.9171	99.9244	0.01	0.00	0.00	0
07/03/2011	Spot Bond	101.0317	101.1336	0.10	0.00	0.00	0
07/03/2011	Spot Bond	102.2949	102.3009	0.01	0.00	0.00	0
07/03/2011	Spot Bond	8.0000	90.2959	1028.70	0.00	0.00	0
Total							0