



JSE Interest Rate Exchange

j-Bonds Weekly Statistics Report

From 2007/01/08 To 2007/01/12

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/01/08	R153 jBond	8.1100	8.11	119.8700	119.87	0.00
2007/01/08	R157 jBond	7.7100	7.71	140.5500	140.48	0.00
2007/01/08	R186 jBond	7.2800	7.29	134.2000	134.11	0.00
2007/01/08	R194 jBond	8.7500	8.74	104.9700	104.96	0.00
2007/01/08	R201 jBond	7.7100	7.71	106.6200	106.57	0.00
2007/01/08	R203 jBond	7.5900	7.60	107.4400	107.38	0.00
2007/01/08	R204 jBond	7.5400	7.55	104.0700	103.97	0.00
2007/01/08	R206 jBond	7.7300	7.74	98.6900	98.65	0.00
2007/01/08	R207 jBond	7.4700	7.47	98.1500	98.09	0.00
2007/01/09	R153 jBond	8.1200	8.11	119.8700	119.87	0.00
2007/01/09	R157 jBond	7.7200	7.71	140.4600	140.55	0.00
2007/01/09	R186 jBond	7.3100	7.28	133.9000	134.20	0.00
2007/01/09	R194 jBond	8.7700	8.75	104.9800	104.97	0.00
2007/01/09	R201 jBond	7.7200	7.71	106.5500	106.62	0.00
2007/01/09	R203 jBond	7.6100	7.59	107.3500	107.44	0.00
2007/01/09	R204 jBond	7.5500	7.54	103.9800	104.07	0.00
2007/01/09	R206 jBond	7.7500	7.73	98.6300	98.69	0.00
2007/01/09	R207 jBond	7.4800	7.47	98.0500	98.15	0.00
2007/01/10	R153 jBond	8.1700	8.12	119.7900	119.87	0.00
2007/01/10	R157 jBond	7.7800	7.72	140.1300	140.46	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/01/10	R186 jBond	7.3600	7.31	133.2700	133.90	0.00
2007/01/10	R194 jBond	8.8200	8.77	105.0000	104.98	0.00
2007/01/10	R196 jBond	8.6600	0.00	106.3200	0.00	0.00
2007/01/10	R201 jBond	7.7800	7.72	106.2800	106.55	0.00
2007/01/10	R203 jBond	7.6600	7.61	107.0100	107.35	0.00
2007/01/10	R204 jBond	7.6100	7.55	103.6000	103.98	0.00
2007/01/10	R206 jBond	7.8000	7.75	98.4100	98.63	0.00
2007/01/10	R207 jBond	7.5400	7.48	97.6600	98.05	0.00
2007/01/11	R153 jBond	8.1800	8.17	119.7900	119.79	0.00
2007/01/11	R157 jBond	7.8000	7.78	140.0000	140.13	0.00
2007/01/11	R186 jBond	7.3900	7.36	132.9800	133.27	0.00
2007/01/11	R194 jBond	8.8400	8.82	105.0100	105.00	0.00
2007/01/11	R196 jBond	8.6500	8.66	106.3700	106.32	0.00
2007/01/11	R201 jBond	7.8000	7.78	106.1800	106.28	0.00
2007/01/11	R203 jBond	7.6800	7.66	106.8800	107.01	0.00
2007/01/11	R204 jBond	7.6300	7.61	103.4700	103.60	0.00
2007/01/11	R206 jBond	7.8200	7.80	98.3500	98.41	0.00
2007/01/11	R207 jBond	7.5500	7.54	97.5600	97.66	0.00
2007/01/12	R153 jBond	8.2300	8.18	119.6500	119.79	0.00
2007/01/12	R157 jBond	7.8700	7.80	139.5000	140.00	0.00
2007/01/12	R186 jBond	7.4800	7.39	131.8600	132.98	0.00
2007/01/12	R194 jBond	8.8500	8.84	105.0200	105.01	0.00
2007/01/12	R196 jBond	8.6500	8.65	106.3900	106.37	0.00
2007/01/12	R201 jBond	7.8700	7.80	105.7900	106.18	0.00
2007/01/12	R203 jBond	7.7600	7.68	106.3200	106.88	0.00
2007/01/12	R204 jBond	7.7000	7.63	102.9400	103.47	0.00
2007/01/12	R206 jBond	7.8900	7.82	97.9700	98.35	0.00
2007/01/12	R207 jBond	7.6300	7.55	96.9800	97.56	0.00