



JSE Interest Rate Exchange

# j-Bonds Weekly Statistics Report

From 2007/03/05 To 2007/03/09

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/03/05	R153 jBond	8.1100	8.03	114.8600	115.08	0.00
2007/03/05	R157 jBond	7.7500	7.69	135.1200	135.54	0.00
2007/03/05	R186 jBond	7.5300	7.46	132.5000	133.36	0.00
2007/03/05	R194 jBond	8.9300	8.85	101.2000	101.24	0.00
2007/03/05	R196 jBond	8.4700	8.36	102.9600	103.13	0.00
2007/03/05	R201 jBond	7.8100	7.74	107.2700	107.63	0.00
2007/03/05	R203 jBond	7.6600	7.60	104.0900	104.51	0.00
2007/03/05	R204 jBond	7.6400	7.58	104.4400	104.89	0.00
2007/03/05	R206 jBond	7.8000	7.74	99.4900	99.81	0.00
2007/03/05	R207 jBond	7.5700	7.51	98.4700	98.89	0.00
2007/03/05	R209 jBond	7.1700	7.17	91.6000	91.59	0.00
2007/03/06	R153 jBond	8.0500	8.11	115.0600	114.86	0.00
2007/03/06	R157 jBond	7.6900	7.75	135.6000	135.12	0.00
2007/03/06	R186 jBond	7.4800	7.53	133.1600	132.50	0.00
2007/03/06	R194 jBond	8.9600	8.93	101.1900	101.20	0.00
2007/03/06	R196 jBond	8.4800	8.47	102.9500	102.96	0.00
2007/03/06	R201 jBond	7.7500	7.81	107.6500	107.27	0.00
2007/03/06	R203 jBond	7.6100	7.66	104.4800	104.09	0.00
2007/03/06	R204 jBond	7.6000	7.64	104.8100	104.44	0.00
2007/03/06	R206 jBond	7.7500	7.80	99.8000	99.49	0.00
2007/03/06	R207 jBond	7.5100	7.57	98.9300	98.47	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/03/06	R209 jBond	7.1700	7.17	91.5700	91.60	0.00
2007/03/07	R153 jBond	8.0200	8.05	115.2300	115.06	0.00
2007/03/07	R157 jBond	7.6600	7.69	135.9100	135.60	0.00
2007/03/07	R186 jBond	7.4500	7.48	133.6800	133.16	0.00
2007/03/07	R194 jBond	8.9300	8.96	101.3000	101.19	0.00
2007/03/07	R196 jBond	8.4400	8.48	103.1000	102.95	0.00
2007/03/07	R201 jBond	7.7100	7.75	107.9300	107.65	0.00
2007/03/07	R203 jBond	7.5800	7.61	104.7300	104.48	0.00
2007/03/07	R204 jBond	7.5700	7.60	105.1100	104.81	0.00
2007/03/07	R206 jBond	7.7100	7.75	100.0400	99.80	0.00
2007/03/07	R207 jBond	7.4900	7.51	99.1900	98.93	0.00
2007/03/07	R209 jBond	7.1300	7.17	92.0600	91.57	0.00
2007/03/08	R153 jBond	7.9800	8.02	115.4100	115.23	0.00
2007/03/08	R157 jBond	7.6200	7.66	136.2400	135.91	0.00
2007/03/08	R186 jBond	7.4100	7.45	134.2100	133.68	0.00
2007/03/08	R194 jBond	8.9100	8.93	101.3300	101.30	0.00
2007/03/08	R196 jBond	8.4000	8.44	103.1900	103.10	0.00
2007/03/08	R201 jBond	7.6700	7.71	108.1900	107.93	0.00
2007/03/08	R203 jBond	7.5400	7.58	105.0400	104.73	0.00
2007/03/08	R204 jBond	7.5300	7.57	105.4100	105.11	0.00
2007/03/08	R206 jBond	7.6700	7.71	100.3000	100.04	0.00
2007/03/08	R207 jBond	7.4500	7.49	99.4900	99.19	0.00
2007/03/08	R209 jBond	7.0900	7.13	92.5300	92.06	0.00
2007/03/09	R153 jBond	7.9800	7.98	115.4300	115.41	0.00
2007/03/09	R157 jBond	7.6300	7.62	136.2000	136.24	0.00
2007/03/09	R186 jBond	7.4100	7.41	134.2400	134.21	0.00
2007/03/09	R194 jBond	8.9100	8.91	101.3500	101.33	0.00
2007/03/09	R196 jBond	8.3800	8.40	103.2500	103.19	0.00
2007/03/09	R201 jBond	7.6800	7.67	108.1800	108.19	0.00
2007/03/09	R203 jBond	7.5500	7.54	104.9900	105.04	0.00

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2007/03/09	R204 jBond	7.5500	7.53	105.3100	105.41	0.00
2007/03/09	R206 jBond	7.6800	7.67	100.2700	100.30	0.00
2007/03/09	R207 jBond	7.4600	7.45	99.4300	99.49	0.00
2007/03/09	R209 jBond	7.0900	7.09	92.5500	92.53	0.00