



JSE Interest Rate Exchange

j-Bonds Weekly Statistics Report

From 2007/02/19 To 2007/02/23

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 2007/02/19 | R153 jBond | 7.9100 | 7.97 | 115.1500 | 114.93 | 0.00 |
| 2007/02/19 | R157 jBond | 7.6100 | 7.67 | 142.5100 | 142.02 | 0.00 |
| 2007/02/19 | R186 jBond | 7.3300 | 7.39 | 134.6700 | 133.87 | 0.00 |
| 2007/02/19 | R194 jBond | 8.6000 | 8.63 | 101.1700 | 101.12 | 0.00 |
| 2007/02/19 | R196 jBond | 8.3500 | 8.39 | 102.8500 | 102.75 | 0.00 |
| 2007/02/19 | R201 jBond | 7.6100 | 7.67 | 108.1300 | 107.74 | 0.00 |
| 2007/02/19 | R203 jBond | 7.5100 | 7.57 | 108.9700 | 108.50 | 0.00 |
| 2007/02/19 | R204 jBond | 7.4700 | 7.53 | 105.4800 | 104.98 | 0.00 |
| 2007/02/19 | R206 jBond | 7.6200 | 7.69 | 100.1400 | 99.78 | 0.00 |
| 2007/02/19 | R207 jBond | 7.4300 | 7.49 | 99.2700 | 98.77 | 0.00 |
| 2007/02/20 | R153 jBond | 7.9000 | 7.91 | 115.2300 | 115.15 | 0.00 |
| 2007/02/20 | R157 jBond | 7.5500 | 7.61 | 143.0000 | 142.51 | 0.00 |
| 2007/02/20 | R186 jBond | 7.2800 | 7.33 | 135.3400 | 134.67 | 0.00 |
| 2007/02/20 | R194 jBond | 8.5500 | 8.60 | 101.2400 | 101.17 | 0.00 |
| 2007/02/20 | R196 jBond | 8.3000 | 8.35 | 102.9700 | 102.85 | 0.00 |
| 2007/02/20 | R201 jBond | 7.5500 | 7.61 | 108.5100 | 108.13 | 0.00 |
| 2007/02/20 | R203 jBond | 7.4600 | 7.51 | 109.4000 | 108.97 | 0.00 |
| 2007/02/20 | R204 jBond | 7.4300 | 7.47 | 105.8200 | 105.48 | 0.00 |
| 2007/02/20 | R206 jBond | 7.5600 | 7.62 | 100.4800 | 100.14 | 0.00 |
| 2007/02/20 | R207 jBond | 7.3800 | 7.43 | 99.7000 | 99.27 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 2007/02/21 | R153 jBond | 7.8900 | 7.90 | 115.3200 | 115.23 | 0.00 |
| 2007/02/21 | R157 jBond | 7.5500 | 7.55 | 143.0800 | 143.00 | 0.00 |
| 2007/02/21 | R186 jBond | 7.2800 | 7.28 | 135.4800 | 135.34 | 0.00 |
| 2007/02/21 | R194 jBond | 8.5400 | 8.55 | 101.3300 | 101.24 | 0.00 |
| 2007/02/21 | R196 jBond | 8.2900 | 8.30 | 103.0600 | 102.97 | 0.00 |
| 2007/02/21 | R201 jBond | 7.5600 | 7.55 | 108.5500 | 108.51 | 0.00 |
| 2007/02/21 | R203 jBond | 7.4500 | 7.46 | 109.5000 | 109.40 | 0.00 |
| 2007/02/21 | R204 jBond | 7.4300 | 7.43 | 105.9300 | 105.82 | 0.00 |
| 2007/02/21 | R206 jBond | 7.5700 | 7.56 | 100.4900 | 100.48 | 0.00 |
| 2007/02/21 | R207 jBond | 7.3800 | 7.38 | 99.7600 | 99.70 | 0.00 |
| 2007/02/22 | R153 jBond | 7.8000 | 7.89 | 115.6400 | 115.32 | 0.00 |
| 2007/02/22 | R157 jBond | 7.4800 | 7.55 | 143.6500 | 143.08 | 0.00 |
| 2007/02/22 | R186 jBond | 7.2000 | 7.28 | 136.4900 | 135.48 | 0.00 |
| 2007/02/22 | R194 jBond | 8.4100 | 8.54 | 101.4700 | 101.33 | 0.00 |
| 2007/02/22 | R196 jBond | 8.1500 | 8.29 | 103.3300 | 103.06 | 0.00 |
| 2007/02/22 | R201 jBond | 7.4900 | 7.56 | 108.9700 | 108.55 | 0.00 |
| 2007/02/22 | R203 jBond | 7.3800 | 7.45 | 110.0500 | 109.50 | 0.00 |
| 2007/02/22 | R204 jBond | 7.3600 | 7.43 | 106.5100 | 105.93 | 0.00 |
| 2007/02/22 | R206 jBond | 7.5100 | 7.57 | 100.8500 | 100.49 | 0.00 |
| 2007/02/22 | R207 jBond | 7.3100 | 7.38 | 100.4000 | 99.76 | 0.00 |
| 2007/02/23 | R153 jBond | 7.8200 | 7.80 | 115.6000 | 115.64 | 0.00 |
| 2007/02/23 | R157 jBond | 7.5000 | 7.48 | 143.5300 | 143.65 | 0.00 |
| 2007/02/23 | R186 jBond | 7.2300 | 7.20 | 136.1200 | 136.49 | 0.00 |
| 2007/02/23 | R194 jBond | 8.4800 | 8.41 | 101.4200 | 101.47 | 0.00 |
| 2007/02/23 | R196 jBond | 8.2300 | 8.15 | 103.2100 | 103.33 | 0.00 |
| 2007/02/23 | R201 jBond | 7.5200 | 7.49 | 108.8400 | 108.97 | 0.00 |
| 2007/02/23 | R203 jBond | 7.4000 | 7.38 | 109.9200 | 110.05 | 0.00 |
| 2007/02/23 | R204 jBond | 7.3800 | 7.36 | 106.3300 | 106.51 | 0.00 |
| 2007/02/23 | R206 jBond | 7.5400 | 7.51 | 100.7100 | 100.85 | 0.00 |
| 2007/02/23 | R207 jBond | 7.3300 | 7.31 | 100.2500 | 100.40 | 0.00 |

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
