



JSE Interest Rate Exchange

j-Bonds Weekly Statistics Report

From 2007/06/18 To 2007/06/22

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/06/18	R153 jBond	8.7400	8.76	115.6100	115.54	0.00
2007/06/18	R157 jBond	8.1500	8.16	135.2400	135.14	0.00
2007/06/18	R186 jBond	7.8600	7.88	126.1800	125.91	0.00
2007/06/18	R196 jBond	9.1000	9.12	104.4300	104.38	0.00
2007/06/18	R201 jBond	8.2100	8.22	102.9800	102.90	0.00
2007/06/18	R203 jBond	8.0400	8.06	103.6200	103.50	0.00
2007/06/18	R204 jBond	8.0200	8.03	99.8900	99.76	0.00
2007/06/18	R206 jBond	8.2100	8.22	99.6900	99.62	0.00
2007/06/18	R207 jBond	7.9900	8.01	97.3300	97.20	0.00
2007/06/18	R209 jBond	7.5500	7.57	86.2600	86.04	0.00
2007/06/19	R153 jBond	8.7600	8.74	115.5800	115.61	0.00
2007/06/19	R157 jBond	8.1600	8.15	135.1600	135.24	0.00
2007/06/19	R186 jBond	7.8700	7.86	126.0300	126.18	0.00
2007/06/19	R196 jBond	9.1400	9.10	104.3900	104.43	0.00
2007/06/19	R201 jBond	8.2200	8.21	102.9500	102.98	0.00
2007/06/19	R203 jBond	8.0600	8.04	103.5400	103.62	0.00
2007/06/19	R204 jBond	8.0300	8.02	99.8000	99.89	0.00
2007/06/19	R206 jBond	8.2200	8.21	99.6700	99.69	0.00
2007/06/19	R207 jBond	8.0100	7.99	97.2400	97.33	0.00
2007/06/19	R209 jBond	7.5600	7.55	86.1200	86.26	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/06/20	R153 jBond	8.8400	8.76	115.4200	115.58	0.00
2007/06/20	R157 jBond	8.2200	8.16	134.8200	135.16	0.00
2007/06/20	R186 jBond	7.9300	7.87	125.4600	126.03	0.00
2007/06/20	R196 jBond	9.2100	9.14	104.3700	104.39	0.00
2007/06/20	R201 jBond	8.2900	8.22	102.6500	102.95	0.00
2007/06/20	R203 jBond	8.1200	8.06	103.1600	103.54	0.00
2007/06/20	R204 jBond	8.1000	8.03	99.3800	99.80	0.00
2007/06/20	R206 jBond	8.2900	8.22	99.4200	99.67	0.00
2007/06/20	R207 jBond	8.0700	8.01	96.8200	97.24	0.00
2007/06/20	R209 jBond	7.6200	7.56	85.6200	86.12	0.00
2007/06/21	R153 jBond	8.9600	8.84	115.1000	115.42	0.00
2007/06/21	R157 jBond	8.2900	8.22	134.3600	134.82	0.00
2007/06/21	R186 jBond	8.0000	7.93	124.6700	125.46	0.00
2007/06/21	R196 jBond	9.3300	9.21	104.2100	104.37	0.00
2007/06/21	R201 jBond	8.3600	8.29	102.2800	102.65	0.00
2007/06/21	R203 jBond	8.1900	8.12	102.7000	103.16	0.00
2007/06/21	R204 jBond	8.1600	8.10	98.9300	99.38	0.00
2007/06/21	R206 jBond	8.3600	8.29	99.1000	99.42	0.00
2007/06/21	R207 jBond	8.1400	8.07	96.3200	96.82	0.00
2007/06/21	R209 jBond	7.6900	7.62	84.9300	85.62	0.00
2007/06/22	R153 jBond	8.9600	8.96	115.1400	115.10	0.00
2007/06/22	R157 jBond	8.3000	8.29	134.3200	134.36	0.00
2007/06/22	R186 jBond	8.0000	8.00	124.6400	124.67	0.00
2007/06/22	R196 jBond	9.3200	9.33	104.2500	104.21	0.00
2007/06/22	R201 jBond	8.3700	8.36	102.2500	102.28	0.00
2007/06/22	R203 jBond	8.2000	8.19	102.6500	102.70	0.00
2007/06/22	R204 jBond	8.1700	8.16	98.8800	98.93	0.00
2007/06/22	R206 jBond	8.3700	8.36	99.0800	99.10	0.00
2007/06/22	R207 jBond	8.1500	8.14	96.3000	96.32	0.00
2007/06/22	R209 jBond	7.6900	7.69	84.9000	84.93	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
