



JSE Interest Rate Exchange

j-Bonds Weekly Statistics Report

From 2007/03/12 To 2007/03/16

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/03/12	R153 jBond	7.9600	7.98	115.5200	115.43	0.00
2007/03/12	R157 jBond	7.6200	7.63	136.3400	136.20	0.00
2007/03/12	R186 jBond	7.4000	7.41	134.3900	134.24	0.00
2007/03/12	R194 jBond	8.9000	8.91	101.3900	101.35	0.00
2007/03/12	R196 jBond	8.3700	8.38	103.3000	103.25	0.00
2007/03/12	R201 jBond	7.6600	7.68	108.2900	108.18	0.00
2007/03/12	R203 jBond	7.5600	7.55	104.9800	104.99	0.00
2007/03/12	R204 jBond	7.5600	7.55	105.2600	105.31	0.00
2007/03/12	R206 jBond	7.6600	7.68	100.3900	100.27	0.00
2007/03/12	R207 jBond	7.4600	7.46	99.4900	99.43	0.00
2007/03/12	R209 jBond	7.0900	7.09	92.6200	92.55	0.00
2007/03/13	R153 jBond	7.9600	7.96	115.5400	115.52	0.00
2007/03/13	R157 jBond	7.6100	7.62	136.4400	136.34	0.00
2007/03/13	R186 jBond	7.3700	7.40	134.7400	134.39	0.00
2007/03/13	R194 jBond	8.9000	8.90	101.4100	101.39	0.00
2007/03/13	R196 jBond	8.3700	8.37	103.3200	103.30	0.00
2007/03/13	R201 jBond	7.6500	7.66	108.4100	108.29	0.00
2007/03/13	R203 jBond	7.5400	7.56	105.1100	104.98	0.00
2007/03/13	R204 jBond	7.5400	7.56	105.4400	105.26	0.00
2007/03/13	R206 jBond	7.6500	7.66	100.4700	100.39	0.00
2007/03/13	R207 jBond	7.4500	7.46	99.5500	99.49	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/03/13	R209 jBond	8.9000	7.09	75.4600	92.62	0.00
2007/03/14	R153 jBond	8.0100	7.96	115.4600	115.54	0.00
2007/03/14	R157 jBond	7.6700	7.61	136.0700	136.44	0.00
2007/03/14	R186 jBond	7.4000	7.37	134.4400	134.74	0.00
2007/03/14	R196 jBond	8.4200	8.37	103.3000	103.32	0.00
2007/03/14	R201 jBond	7.7100	7.65	108.0800	108.41	0.00
2007/03/14	R203 jBond	7.6100	7.54	104.6900	105.11	0.00
2007/03/14	R204 jBond	7.6000	7.54	105.0300	105.44	0.00
2007/03/14	R206 jBond	7.7100	7.65	100.2200	100.47	0.00
2007/03/14	R207 jBond	7.5200	7.45	99.0900	99.55	0.00
2007/03/14	R209 jBond	7.1000	8.90	92.5800	75.46	0.00
2007/03/15	R153 jBond	7.9900	8.01	115.5300	115.46	0.00
2007/03/15	R157 jBond	7.6400	7.67	136.3200	136.07	0.00
2007/03/15	R186 jBond	7.3600	7.40	135.0400	134.44	0.00
2007/03/15	R196 jBond	8.4000	8.42	103.3500	103.30	0.00
2007/03/15	R201 jBond	7.6800	7.71	108.2900	108.08	0.00
2007/03/15	R203 jBond	7.5800	7.61	104.9300	104.69	0.00
2007/03/15	R204 jBond	7.5700	7.60	105.2900	105.03	0.00
2007/03/15	R206 jBond	7.6800	7.71	100.3700	100.22	0.00
2007/03/15	R207 jBond	7.4900	7.52	99.3500	99.09	0.00
2007/03/15	R209 jBond	7.0600	7.10	93.0500	92.58	0.00
2007/03/16	R153 jBond	7.9700	7.99	115.6400	115.53	0.00
2007/03/16	R157 jBond	7.6200	7.64	136.4900	136.32	0.00
2007/03/16	R186 jBond	7.3400	7.36	135.2900	135.04	0.00
2007/03/16	R196 jBond	8.3900	8.40	103.4200	103.35	0.00
2007/03/16	R201 jBond	7.6700	7.68	108.3900	108.29	0.00
2007/03/16	R203 jBond	7.5600	7.58	105.1200	104.93	0.00
2007/03/16	R204 jBond	7.5500	7.57	105.4500	105.29	0.00
2007/03/16	R206 jBond	7.6700	7.68	100.4900	100.37	0.00
2007/03/16	R207 jBond	7.4700	7.49	99.5100	99.35	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/03/16	R209 jBond	7.0400	7.06	90.1900	93.05	0.00