



JSE Interest Rate Exchange

j-Bonds Weekly Statistics Report

From 2008/01/14 To 2008/01/18

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2008/01/14	R153 jBond	9.2500	9.31	113.5200	113.33	0.00
2008/01/14	R157 jBond	8.3500	8.43	133.2800	132.73	0.00
2008/01/14	R186 jBond	8.0100	8.08	124.8200	124.00	0.00
2008/01/14	R196 jBond	10.1000	10.15	103.7200	103.63	0.00
2008/01/14	R201 jBond	8.4000	8.48	102.4700	102.00	0.00
2008/01/14	R203 jBond	8.2100	8.29	103.0900	102.54	0.00
2008/01/14	R204 jBond	8.2000	8.28	99.1900	98.61	0.00
2008/01/14	R206 jBond	8.5000	8.58	95.4200	95.04	0.00
2008/01/14	R207 jBond	8.1800	8.26	93.0200	92.42	0.00
2008/01/14	R209 jBond	7.7200	7.80	85.0500	84.30	0.00
2008/01/15	R153 jBond	9.2300	9.25	113.5900	113.52	0.00
2008/01/15	R157 jBond	8.3300	8.35	133.4800	133.28	0.00
2008/01/15	R186 jBond	7.9800	8.01	125.1900	124.82	0.00
2008/01/15	R196 jBond	10.0700	10.10	103.7700	103.72	0.00
2008/01/15	R201 jBond	8.3800	8.40	102.6000	102.47	0.00
2008/01/15	R203 jBond	8.1800	8.21	103.2800	103.09	0.00
2008/01/15	R204 jBond	8.1700	8.20	99.3900	99.19	0.00
2008/01/15	R206 jBond	8.4800	8.50	95.5500	95.42	0.00
2008/01/15	R207 jBond	8.1500	8.18	93.2500	93.02	0.00
2008/01/15	R209 jBond	7.6900	7.72	85.4200	85.05	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2008/01/16	R153 jBond	9.2800	9.23	113.5500	113.59	0.00
2008/01/16	R157 jBond	8.3500	8.33	133.4400	133.48	0.00
2008/01/16	R186 jBond	7.9900	7.98	125.1500	125.19	0.00
2008/01/16	R196 jBond	10.1300	10.07	103.8000	103.77	0.00
2008/01/16	R201 jBond	8.4000	8.38	102.5600	102.60	0.00
2008/01/16	R203 jBond	8.2000	8.18	103.2500	103.28	0.00
2008/01/16	R204 jBond	8.1900	8.17	99.3500	99.39	0.00
2008/01/16	R206 jBond	8.5000	8.48	95.5100	95.55	0.00
2008/01/16	R207 jBond	8.1700	8.15	93.1700	93.25	0.00
2008/01/16	R209 jBond	7.7000	7.69	85.3200	85.42	0.00
2008/01/17	R153 jBond	9.3000	9.28	113.5400	113.55	0.00
2008/01/17	R157 jBond	8.3700	8.35	133.3400	133.44	0.00
2008/01/17	R186 jBond	8.0100	7.99	125.0100	125.15	0.00
2008/01/17	R196 jBond	10.1400	10.13	103.8200	103.80	0.00
2008/01/17	R201 jBond	8.4200	8.40	102.4600	102.56	0.00
2008/01/17	R203 jBond	8.2200	8.20	103.1000	103.25	0.00
2008/01/17	R204 jBond	8.2100	8.19	99.2300	99.35	0.00
2008/01/17	R206 jBond	8.5200	8.50	95.4400	95.51	0.00
2008/01/17	R207 jBond	8.1900	8.17	93.0500	93.17	0.00
2008/01/17	R209 jBond	7.7200	7.70	85.1500	85.32	0.00
2008/01/18	R153 jBond	9.3400	9.30	113.4600	113.54	0.00
2008/01/18	R157 jBond	8.4300	8.37	132.9400	133.34	0.00
2008/01/18	R186 jBond	8.0800	8.01	124.2400	125.01	0.00
2008/01/18	R196 jBond	10.1800	10.14	103.8000	103.82	0.00
2008/01/18	R201 jBond	8.4800	8.42	102.1900	102.46	0.00
2008/01/18	R203 jBond	8.2800	8.22	102.7700	103.10	0.00
2008/01/18	R204 jBond	8.2700	8.21	98.7900	99.23	0.00
2008/01/18	R206 jBond	8.5700	8.52	95.2400	95.44	0.00
2008/01/18	R207 jBond	8.2500	8.19	92.6400	93.05	0.00
2008/01/18	R209 jBond	7.7900	7.72	84.4700	85.15	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
