



JSE Interest Rate Exchange

j-Bonds Weekly Statistics Report

From 2007/02/26 To 2007/03/02

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/02/26	R153 jBond	7.8900	7.82	115.3900	115.60	0.00
2007/02/26	R157 jBond	7.5800	7.50	142.9800	143.53	0.00
2007/02/26	R186 jBond	7.3200	7.23	135.0500	136.12	0.00
2007/02/26	R194 jBond	8.5000	8.48	101.4300	101.42	0.00
2007/02/26	R196 jBond	8.2600	8.23	103.1800	103.21	0.00
2007/02/26	R201 jBond	7.6000	7.52	108.3700	108.84	0.00
2007/02/26	R203 jBond	7.4800	7.40	109.3500	109.92	0.00
2007/02/26	R204 jBond	7.4600	7.38	105.7100	106.33	0.00
2007/02/26	R206 jBond	7.6200	7.54	100.3100	100.71	0.00
2007/02/26	R207 jBond	7.4000	7.33	99.6600	100.25	0.00
2007/02/27	R153 jBond	7.9400	7.89	115.2500	115.39	0.00
2007/02/27	R157 jBond	7.6100	7.58	142.7800	142.98	0.00
2007/02/27	R186 jBond	7.3700	7.32	134.3700	135.05	0.00
2007/02/27	R194 jBond	8.4900	8.50	101.4700	101.43	0.00
2007/02/27	R196 jBond	8.2600	8.26	103.2000	103.18	0.00
2007/02/27	R201 jBond	7.6400	7.60	108.1200	108.37	0.00
2007/02/27	R203 jBond	7.5200	7.48	109.1100	109.35	0.00
2007/02/27	R204 jBond	7.4900	7.46	105.4900	105.71	0.00
2007/02/27	R206 jBond	7.6500	7.62	100.1500	100.31	0.00
2007/02/27	R207 jBond	7.4300	7.40	99.4300	99.66	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/02/28	R153 jBond	7.9800	7.94	115.1900	115.25	0.00
2007/02/28	R157 jBond	7.6300	7.61	135.9400	142.78	0.00
2007/02/28	R186 jBond	7.3900	7.37	134.1900	134.37	0.00
2007/02/28	R194 jBond	8.5500	8.49	101.4800	101.47	0.00
2007/02/28	R196 jBond	8.3200	8.26	103.1500	103.20	0.00
2007/02/28	R201 jBond	7.6600	7.64	108.0700	108.12	0.00
2007/02/28	R203 jBond	7.5300	7.52	104.9500	109.11	0.00
2007/02/28	R204 jBond	7.5100	7.49	105.4000	105.49	0.00
2007/02/28	R206 jBond	7.6700	7.65	100.1100	100.15	0.00
2007/02/28	R207 jBond	7.4500	7.43	99.3700	99.43	0.00
2007/03/01	R153 jBond	8.0300	7.98	115.0700	115.19	0.00
2007/03/01	R157 jBond	7.6800	7.63	135.6300	135.94	0.00
2007/03/01	R186 jBond	7.4400	7.39	133.6500	134.19	0.00
2007/03/01	R194 jBond	8.5500	8.55	101.5100	101.48	0.00
2007/03/01	R196 jBond	8.3500	8.32	103.1300	103.15	0.00
2007/03/01	R201 jBond	7.7100	7.66	107.8200	108.07	0.00
2007/03/01	R203 jBond	7.5800	7.53	104.6000	104.95	0.00
2007/03/01	R204 jBond	7.5700	7.51	104.9900	105.40	0.00
2007/03/01	R206 jBond	7.7200	7.67	99.8900	100.11	0.00
2007/03/01	R207 jBond	7.5000	7.45	98.9900	99.37	0.00
2007/03/02	R153 jBond	8.0300	8.03	115.0800	115.07	0.00
2007/03/02	R157 jBond	7.6900	7.68	135.5400	135.63	0.00
2007/03/02	R186 jBond	7.4600	7.44	133.3600	133.65	0.00
2007/03/02	R194 jBond	8.8500	8.55	101.2400	101.51	0.00
2007/03/02	R196 jBond	8.3600	8.35	103.1300	103.13	0.00
2007/03/02	R201 jBond	7.7400	7.71	107.6300	107.82	0.00
2007/03/02	R203 jBond	7.6000	7.58	104.5100	104.60	0.00
2007/03/02	R204 jBond	7.5800	7.57	104.8900	104.99	0.00
2007/03/02	R206 jBond	7.7400	7.72	99.8100	99.89	0.00
2007/03/02	R207 jBond	7.5100	7.50	98.8900	98.99	0.00
2007/03/02	R209 jBond	7.1700	0.00	91.5900	0.00	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
