



JSE Interest Rate Exchange

j-Bonds Weekly Statistics Report

From 2007/05/28 To 2007/06/01

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/05/28	R153 jBond	8.1700	8.17	116.7600	116.75	0.00
2007/05/28	R157 jBond	7.7800	7.77	137.2700	137.31	0.00
2007/05/28	R186 jBond	7.4900	7.48	135.2800	135.38	0.00
2007/05/28	R196 jBond	8.5500	8.55	104.7900	104.77	0.00
2007/05/28	R201 jBond	7.8300	7.82	109.0400	109.07	0.00
2007/05/28	R203 jBond	7.7300	7.72	105.3900	105.40	0.00
2007/05/28	R204 jBond	7.7200	7.71	105.6800	105.74	0.00
2007/05/28	R206 jBond	7.8300	7.82	101.1200	101.15	0.00
2007/05/28	R207 jBond	7.6500	7.64	99.5500	99.57	0.00
2007/05/28	R209 jBond	7.1900	7.18	89.6600	89.75	0.00
2007/05/29	R153 jBond	8.1700	8.17	116.7900	116.76	0.00
2007/05/29	R157 jBond	7.7700	7.78	137.3700	137.27	0.00
2007/05/29	R186 jBond	7.4900	7.49	135.3100	135.28	0.00
2007/05/29	R196 jBond	8.5500	8.55	104.8100	104.79	0.00
2007/05/29	R201 jBond	7.8300	7.83	109.0900	109.04	0.00
2007/05/29	R203 jBond	7.7200	7.73	105.4800	105.39	0.00
2007/05/29	R204 jBond	7.7000	7.72	105.8200	105.68	0.00
2007/05/29	R206 jBond	7.8300	7.83	101.1700	101.12	0.00
2007/05/29	R207 jBond	7.6400	7.65	99.6100	99.55	0.00
2007/05/29	R209 jBond	7.2000	7.19	89.5700	89.66	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/05/30	R153 jBond	8.3000	8.17	116.4900	116.79	0.00
2007/05/30	R157 jBond	7.8700	7.77	136.7200	137.37	0.00
2007/05/30	R186 jBond	7.5800	7.49	134.2800	135.31	0.00
2007/05/30	R196 jBond	8.7100	8.55	104.6300	104.81	0.00
2007/05/30	R201 jBond	7.9300	7.83	108.5500	109.09	0.00
2007/05/30	R203 jBond	7.8100	7.72	104.8700	105.48	0.00
2007/05/30	R204 jBond	7.8000	7.70	105.1200	105.82	0.00
2007/05/30	R206 jBond	7.9300	7.83	100.7100	101.17	0.00
2007/05/30	R207 jBond	7.7400	7.64	98.8900	99.61	0.00
2007/05/30	R209 jBond	7.3000	7.20	88.5900	89.57	0.00
2007/05/31	R153 jBond	8.4100	8.30	116.1700	116.49	0.00
2007/05/31	R157 jBond	7.9900	7.87	135.8800	136.72	0.00
2007/05/31	R186 jBond	7.7000	7.58	132.8400	134.28	0.00
2007/05/31	R196 jBond	8.8200	8.71	104.4700	104.63	0.00
2007/05/31	R201 jBond	8.0600	7.93	107.8600	108.55	0.00
2007/05/31	R203 jBond	7.9200	7.81	104.1100	104.87	0.00
2007/05/31	R204 jBond	7.9200	7.80	104.2800	105.12	0.00
2007/05/31	R206 jBond	8.0500	7.93	100.1600	100.71	0.00
2007/05/31	R207 jBond	7.8600	7.74	97.9900	98.89	0.00
2007/05/31	R209 jBond	7.4100	7.30	87.3800	88.59	0.00
2007/06/01	R153 jBond	8.5300	8.41	115.8500	116.17	0.00
2007/06/01	R157 jBond	8.0600	7.99	135.4400	135.88	0.00
2007/06/01	R186 jBond	7.7800	7.70	131.9000	132.84	0.00
2007/06/01	R196 jBond	8.9900	8.82	104.2300	104.47	0.00
2007/06/01	R201 jBond	8.1200	8.06	107.5100	107.86	0.00
2007/06/01	R203 jBond	7.9800	7.92	103.7100	104.11	0.00
2007/06/01	R204 jBond	7.9800	7.92	103.8500	104.28	0.00
2007/06/01	R206 jBond	8.1200	8.05	99.8300	100.16	0.00
2007/06/01	R207 jBond	7.9300	7.86	97.5100	97.99	0.00
2007/06/01	R209 jBond	7.4900	7.41	86.5600	87.38	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
