



JSE Interest Rate Exchange

j-Bonds Weekly Statistics Report

From 2007/10/08 To 2007/10/12

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/10/08	R153 jBond	8.8400	8.85	111.8500	111.79	0.00
2007/10/08	R157 jBond	8.1900	8.20	131.4700	131.41	0.00
2007/10/08	R186 jBond	7.9500	7.95	128.1400	128.05	0.00
2007/10/08	R196 jBond	9.2900	9.30	102.0200	101.99	0.00
2007/10/08	R201 jBond	8.2400	8.24	105.4100	105.36	0.00
2007/10/08	R203 jBond	8.1200	8.13	101.4500	101.40	0.00
2007/10/08	R204 jBond	8.1000	8.10	101.7400	101.68	0.00
2007/10/08	R206 jBond	8.2400	8.24	98.2300	98.19	0.00
2007/10/08	R207 jBond	8.0500	8.05	95.5500	95.53	0.00
2007/10/08	R209 jBond	7.6200	7.62	84.3900	84.33	0.00
2007/10/09	R153 jBond	8.8500	8.84	111.8500	111.85	0.00
2007/10/09	R157 jBond	8.2000	8.19	131.4700	131.47	0.00
2007/10/09	R186 jBond	7.9600	7.95	128.0500	128.14	0.00
2007/10/09	R196 jBond	9.3000	9.29	102.0400	102.02	0.00
2007/10/09	R201 jBond	8.2400	8.24	105.4100	105.41	0.00
2007/10/09	R203 jBond	8.1300	8.12	101.4400	101.45	0.00
2007/10/09	R204 jBond	8.1000	8.10	101.7200	101.74	0.00
2007/10/09	R206 jBond	8.2500	8.24	98.1900	98.23	0.00
2007/10/09	R207 jBond	8.0600	8.05	95.5400	95.55	0.00
2007/10/09	R209 jBond	7.6300	7.62	84.3100	84.39	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/10/10	R153 jBond	8.8400	8.85	111.9500	111.85	0.00
2007/10/10	R157 jBond	8.1900	8.20	131.5900	131.47	0.00
2007/10/10	R186 jBond	7.9600	7.96	128.1300	128.05	0.00
2007/10/10	R196 jBond	9.2900	9.30	102.1300	102.04	0.00
2007/10/10	R201 jBond	8.2400	8.24	105.4800	105.41	0.00
2007/10/10	R203 jBond	8.1200	8.13	101.5800	101.44	0.00
2007/10/10	R204 jBond	8.1000	8.10	101.8300	101.72	0.00
2007/10/10	R206 jBond	8.2400	8.25	98.3000	98.19	0.00
2007/10/10	R207 jBond	8.0600	8.06	95.6000	95.54	0.00
2007/10/10	R209 jBond	7.6300	7.63	84.3600	84.31	0.00
2007/10/11	R153 jBond	8.8700	8.84	111.9000	111.95	0.00
2007/10/11	R157 jBond	8.1800	8.19	131.6900	131.59	0.00
2007/10/11	R186 jBond	7.9100	7.96	128.6800	128.13	0.00
2007/10/11	R196 jBond	9.3200	9.29	102.1100	102.13	0.00
2007/10/11	R201 jBond	8.2400	8.24	105.5300	105.48	0.00
2007/10/11	R203 jBond	8.1000	8.12	101.7000	101.58	0.00
2007/10/11	R204 jBond	8.0800	8.10	101.9600	101.83	0.00
2007/10/11	R206 jBond	8.2300	8.24	98.3700	98.30	0.00
2007/10/11	R207 jBond	8.0400	8.06	95.7700	95.60	0.00
2007/10/11	R209 jBond	7.5600	7.63	85.0900	84.36	0.00
2007/10/12	R153 jBond	8.8900	8.87	111.8700	111.90	0.00
2007/10/12	R157 jBond	8.1500	8.18	131.9200	131.69	0.00
2007/10/12	R186 jBond	7.8900	7.91	128.9400	128.68	0.00
2007/10/12	R196 jBond	9.4500	9.32	101.9700	102.11	0.00
2007/10/12	R201 jBond	8.2000	8.24	105.7400	105.53	0.00
2007/10/12	R203 jBond	8.0800	8.10	101.8900	101.70	0.00
2007/10/12	R204 jBond	8.0500	8.08	102.2000	101.96	0.00
2007/10/12	R206 jBond	8.2000	8.23	98.5300	98.37	0.00
2007/10/12	R207 jBond	8.0100	8.04	95.9700	95.77	0.00
2007/10/12	R209 jBond	7.5500	7.56	85.1600	85.09	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
