



JSE Interest Rate Exchange

j-Bonds Weekly Statistics Report

From 2008/01/21 To 2008/01/25

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2008/01/21	R153 jBond	9.4400	9.34	113.2500	113.46	0.00
2008/01/21	R157 jBond	8.5600	8.43	132.1500	132.94	0.00
2008/01/21	R186 jBond	8.2000	8.08	122.8700	124.24	0.00
2008/01/21	R196 jBond	10.2800	10.18	103.7400	103.80	0.00
2008/01/21	R201 jBond	8.6000	8.48	101.5900	102.19	0.00
2008/01/21	R203 jBond	8.4100	8.28	101.9400	102.77	0.00
2008/01/21	R204 jBond	8.4000	8.27	97.9100	98.79	0.00
2008/01/21	R206 jBond	8.6800	8.57	94.7700	95.24	0.00
2008/01/21	R207 jBond	8.3800	8.25	91.7700	92.64	0.00
2008/01/21	R209 jBond	7.9200	7.79	83.2400	84.47	0.00
2008/01/22	R153 jBond	9.4300	9.44	113.3000	113.25	0.00
2008/01/22	R157 jBond	8.5400	8.56	132.3100	132.15	0.00
2008/01/22	R186 jBond	8.1600	8.20	123.3400	122.87	0.00
2008/01/22	R196 jBond	10.2700	10.28	103.7700	103.74	0.00
2008/01/22	R201 jBond	8.5600	8.60	101.8000	101.59	0.00
2008/01/22	R203 jBond	8.3800	8.41	102.1300	101.94	0.00
2008/01/22	R204 jBond	8.3700	8.40	98.1700	97.91	0.00
2008/01/22	R206 jBond	8.6300	8.68	95.0100	94.77	0.00
2008/01/22	R207 jBond	8.3600	8.38	91.9300	91.77	0.00
2008/01/22	R209 jBond	7.8800	7.92	83.6400	83.24	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2008/01/23	R153 jBond	9.3600	9.43	113.5600	113.30	0.00
2008/01/23	R157 jBond	8.5100	8.54	132.6000	132.31	0.00
2008/01/23	R186 jBond	8.1800	8.16	123.2000	123.34	0.00
2008/01/23	R196 jBond	10.2200	10.27	103.9100	103.77	0.00
2008/01/23	R201 jBond	8.5400	8.56	102.0000	101.80	0.00
2008/01/23	R203 jBond	8.3600	8.38	102.3300	102.13	0.00
2008/01/23	R204 jBond	8.3500	8.37	98.3800	98.17	0.00
2008/01/23	R206 jBond	8.6000	8.63	95.2400	95.01	0.00
2008/01/23	R207 jBond	8.3300	8.36	92.1700	91.93	0.00
2008/01/23	R209 jBond	7.9500	7.88	83.0300	83.64	0.00
2008/01/24	R153 jBond	9.2200	9.36	113.9300	113.56	0.00
2008/01/24	R157 jBond	8.3900	8.51	133.4100	132.60	0.00
2008/01/24	R186 jBond	8.0700	8.18	124.4600	123.20	0.00
2008/01/24	R196 jBond	10.0900	10.22	104.0700	103.91	0.00
2008/01/24	R201 jBond	8.4100	8.54	102.6700	102.00	0.00
2008/01/24	R203 jBond	8.2500	8.36	103.1000	102.33	0.00
2008/01/24	R204 jBond	8.2300	8.35	99.2100	98.38	0.00
2008/01/24	R206 jBond	8.4700	8.60	95.8100	95.24	0.00
2008/01/24	R207 jBond	8.2100	8.33	93.0500	92.17	0.00
2008/01/24	R209 jBond	7.8500	7.95	84.0500	83.03	0.00
2008/01/25	R153 jBond	9.2700	9.22	113.8300	113.93	0.00
2008/01/25	R157 jBond	8.5000	8.39	132.6900	133.41	0.00
2008/01/25	R186 jBond	8.1800	8.07	123.2500	124.46	0.00
2008/01/25	R196 jBond	10.1300	10.09	104.0600	104.07	0.00
2008/01/25	R201 jBond	8.5300	8.41	102.0700	102.67	0.00
2008/01/25	R203 jBond	8.3800	8.25	102.2700	103.10	0.00
2008/01/25	R204 jBond	8.3600	8.23	98.3200	99.21	0.00
2008/01/25	R206 jBond	8.5900	8.47	95.3200	95.81	0.00
2008/01/25	R207 jBond	8.3500	8.21	92.1100	93.05	0.00
2008/01/25	R209 jBond	7.9600	7.85	83.0200	84.05	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
