



JSE Interest Rate Exchange

j-Bonds Weekly Statistics Report

From 2008/01/28 To 2008/02/01

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2008/01/28	R153 jBond	9.3400	9.27	113.6900	113.83	0.00
2008/01/28	R157 jBond	8.5900	8.50	132.1400	132.69	0.00
2008/01/28	R186 jBond	8.2900	8.18	122.1200	123.25	0.00
2008/01/28	R196 jBond	10.2000	10.13	104.0200	104.06	0.00
2008/01/28	R201 jBond	8.6200	8.53	101.6300	102.07	0.00
2008/01/28	R203 jBond	8.4600	8.38	101.7500	102.27	0.00
2008/01/28	R204 jBond	8.4500	8.36	97.7500	98.32	0.00
2008/01/28	R206 jBond	8.6700	8.59	94.9700	95.32	0.00
2008/01/28	R207 jBond	8.4400	8.35	91.5000	92.11	0.00
2008/01/28	R209 jBond	8.1200	7.96	81.5000	83.02	0.00
2008/01/29	R153 jBond	9.2800	9.34	113.8600	113.69	0.00
2008/01/29	R157 jBond	8.5300	8.59	132.5600	132.14	0.00
2008/01/29	R186 jBond	8.2300	8.29	122.8100	122.12	0.00
2008/01/29	R196 jBond	10.1400	10.20	104.1000	104.02	0.00
2008/01/29	R201 jBond	8.5600	8.62	101.9600	101.63	0.00
2008/01/29	R203 jBond	8.4000	8.46	102.1600	101.75	0.00
2008/01/29	R204 jBond	8.3900	8.45	98.1600	97.75	0.00
2008/01/29	R206 jBond	8.6200	8.67	95.2300	94.97	0.00
2008/01/29	R207 jBond	8.3800	8.44	91.9400	91.50	0.00
2008/01/29	R209 jBond	8.0600	8.12	82.0400	81.50	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2008/01/30	R153 jBond	9.3300	9.28	113.8300	113.86	0.00
2008/01/30	R157 jBond	8.6300	8.53	132.0400	132.56	0.00
2008/01/30	R186 jBond	8.3400	8.23	121.6900	122.81	0.00
2008/01/30	R196 jBond	10.1900	10.14	104.1400	104.10	0.00
2008/01/30	R201 jBond	8.6600	8.56	101.5200	101.96	0.00
2008/01/30	R203 jBond	8.5100	8.40	101.5500	102.16	0.00
2008/01/30	R204 jBond	8.4900	8.39	97.5300	98.16	0.00
2008/01/30	R206 jBond	8.7200	8.62	94.8600	95.23	0.00
2008/01/30	R207 jBond	8.4800	8.38	91.3000	91.94	0.00
2008/01/30	R209 jBond	8.1100	8.06	81.6700	82.04	0.00
2008/01/31	R153 jBond	9.3300	9.33	113.8600	113.83	0.00
2008/01/31	R157 jBond	8.7300	8.63	131.3900	132.04	0.00
2008/01/31	R186 jBond	8.4700	8.34	120.2600	121.69	0.00
2008/01/31	R196 jBond	10.1800	10.19	104.1800	104.14	0.00
2008/01/31	R201 jBond	8.7600	8.66	101.0300	101.52	0.00
2008/01/31	R203 jBond	8.6200	8.51	100.8700	101.55	0.00
2008/01/31	R204 jBond	8.6000	8.49	96.8100	97.53	0.00
2008/01/31	R206 jBond	8.8100	8.72	94.4600	94.86	0.00
2008/01/31	R207 jBond	8.5900	8.48	90.5200	91.30	0.00
2008/01/31	R209 jBond	8.3400	8.11	79.6200	81.67	0.00
2008/02/01	R153 jBond	9.2800	9.33	114.0000	113.86	0.00
2008/02/01	R157 jBond	8.6700	8.73	131.8100	131.39	0.00
2008/02/01	R186 jBond	8.4400	8.47	120.6100	120.26	0.00
2008/02/01	R196 jBond	10.1300	10.18	104.2600	104.18	0.00
2008/02/01	R201 jBond	8.7000	8.76	101.3900	101.03	0.00
2008/02/01	R203 jBond	8.5700	8.62	101.2200	100.87	0.00
2008/02/01	R204 jBond	8.5500	8.60	97.1700	96.81	0.00
2008/02/01	R206 jBond	8.7500	8.81	94.7700	94.46	0.00
2008/02/01	R207 jBond	8.5500	8.59	90.8600	90.52	0.00
2008/02/01	R209 jBond	8.2400	8.34	80.5700	79.62	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
