



j-Bonds Buy-Side Report

Report for 23/10/2008

Standard Trades

Carry Leg 1

Carry Leg 2

Total Trades

| Contract Details | Quantity | Nominal | Consideration | Quantity | Nominal | Consideration | Quantity | Nominal | Consideration | Quantity | Nominal | Consideration |
|-----------------------------|----------|-------------------|----------------------|----------|---------|---------------|----------|---------|---------------|----------|-------------------|----------------------|
| <u>Local Clients</u> | | | | | | | | | | | | |
| R153 jBond | 1 | 23,200,000 | 24,642,339.36 | | | | | | | 1 | 23,200,000 | 24,642,339.36 |
| R186 jBond | 1 | 12,700,000 | 14,111,618.97 | | | | | | | 1 | 12,700,000 | 14,111,618.97 |
| R203 jBond | 1 | 155,000 | 141,314.27 | | | | | | | 1 | 155,000 | 141,314.27 |
| R204 jBond | 1 | 11,155,000 | 10,103,657.98 | | | | | | | 1 | 11,155,000 | 10,103,657.98 |
| Sub Total: | 4 | 47,210,000 | 48,998,930.58 | | | | | | | 4 | 47,210,000 | 48,998,930.58 |
| Grand Total: | 4 | 47,210,000 | 48,998,930.58 | | | | | | | 4 | 47,210,000 | 48,998,930.58 |