

j-Bonds Buy-Side Report

Report for 09/05/2007

| Standard Trades | Carry Leg 1 | Carry Leg 2 | Total Trades |
|-----------------|-------------|-------------|---------------------|
|-----------------|-------------|-------------|---------------------|

| Contract Details | Quantity | Nominal | Consideration |
|------------------|----------|---------|---------------|----------|---------|---------------|----------|---------|---------------|----------|---------|---------------|
| | | | | | | | | | | | | |
| | | | | | | 1 | | | | | | |
| | | | 1 | | | 1 | | | 1 | | | |
| | | | | | | ! | | | | | | |
| | | | : | | | ! | | | | | | |
| Sub Total: | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | 1 | | | 1 | | | 1 1 1 | | | |
| | | | | | | | | | | | | |
| | | | | | | 1 | | | 1 | | | |
| Grand Total: | | | 1 | | | | | | 1 | | | |

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