

j-Bonds Sell-Side Report

Report for 06/02/2007

| Sta | nda | ard | Tra | des |
|------------|-----|------|-----|-----|
| ULU | IIM | 41 W | | uco |

Carry Leg 1

Carry Leg 2

Total Trades

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

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