

Carries Turnover Report

Report for 06/12/2007

Carry Leg 1

Carry Leg 2

Total Carries

| Contract Details | No of Trades | Nominal | Consideration | No of Trades | Nominal | Consideration | No of Trades | Nominal | Consideration |
|------------------|--------------|---------|---------------|--------------|---------|---------------|--------------|---------|---------------|
| | | | 1 | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| Grand Total: | | | | | | | | | |
| Grand Total. | | | 1 | | | 1 | | | 1 |

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