

Carries Turnover Report

Report for 03/04/2008

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 |
|------------------|--------------|---------|---------------|--------------|---------|---------------|--------------|---------|---------------|
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| Grand Total: | | | | | | | | | |