

Carries Turnover Report

Report for 02/06/2009

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 | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | 1 | | | |
| | | | | | | | | | |
| Grand Total: | | | | | | | | | |

Page 1 of 1 2009/06/02, 05:51:39PM