

CLOSED TRADE LIST

| Ticket # | Currency | Volume | Date | Sold | Bought | Gross P/L | Rollover | Net P/L | Condition |
|----------|----------|--------|----------------|---------|---------|-----------|----------|---------|-----------|
| 25413487 | EUR/GBP | 10K | 1/5/2009 13:58 | 0.93548 | | | | | Mkt |
| | | | 1/5/2009 22:55 | | 0.92814 | 108.05 | -0.40 | 107.65 | C |
| 25456411 | EUR/GBP | 10K | 1/6/2009 4:17 | 0.92749 | | | | | Mkt |
| | | | 1/6/2009 13:38 | | 0.92053 | 101.05 | 0.00 | 101.05 | C |
| 25484366 | GBP/USD | 10K | 1/6/2009 15:02 | | 1.46381 | | | | Mkt |
| | | | 1/6/2009 15:06 | 1.46142 | | -23.90 | 0.00 | -23.90 | C |
| 25485037 | EUR/GBP | 10K | 1/6/2009 15:07 | 0.91788 | | | | | Mkt |
| | | | 1/7/2009 13:44 | | 0.90933 | 128.83 | -0.10 | 128.73 | C |
| 25521602 | EUR/USD | 10K | 1/7/2009 1:17 | 1.34387 | | | | | Mkt |
| | | | 1/7/2009 1:21 | | 1.34483 | -9.60 | 0.00 | -9.60 | C |
| 25533436 | USD/CHF | 10K | 1/7/2009 7:13 | | 1.11758 | | | | Mkt |
| | | | 1/7/2009 11:28 | 1.10001 | | -159.73 | 0.00 | -159.73 | S |
| 25555955 | EUR/GBP | 10K | 1/7/2009 15:02 | 0.90386 | | | | | Mkt |
| | | | 1/9/2009 2:23 | | 0.89978 | 61.99 | -0.80 | 61.19 | C |
| 25573170 | EUR/GBP | 10K | 1/7/2009 19:54 | 0.89960 | | | | | Mkt |
| | | | 1/9/2009 2:11 | | 0.89944 | 2.43 | -0.80 | 1.63 | C |
| 25653157 | GBP/USD | 10K | 1/9/2009 2:26 | | 1.51969 | | | | Mkt |
| | | | 1/9/2009 2:45 | 1.51876 | | -9.30 | 0.00 | -9.30 | C |
| 25653178 | EUR/USD | 10K | 1/9/2009 2:34 | | 1.36777 | | | | Mkt |
| | | | 1/9/2009 2:45 | 1.36665 | | -11.20 | 0.00 | -11.20 | C |
| 25662138 | GBP/USD | 10K | 1/9/2009 6:07 | | 1.51979 | | | | Mkt |
| | | | 1/9/2009 8:34 | 1.52085 | | 10.60 | 0.00 | 10.60 | C |
| 25662148 | EUR/USD | 10K | 1/9/2009 6:12 | | 1.36751 | | | | Mkt |
| | | | 1/9/2009 6:37 | 1.36545 | | -20.60 | 0.00 | -20.60 | C |
| 25663397 | EUR/GBP | 10K | 1/9/2009 6:38 | 0.89767 | | | | | Mkt |
| | | | 1/9/2009 6:51 | | 0.89821 | -8.20 | 0.00 | -8.20 | C |
| 25663465 | EUR/USD | 10K | 1/9/2009 7:00 | | 1.36743 | | | | Mkt |
| | | | 1/9/2009 8:34 | 1.36600 | | -14.30 | 0.00 | -14.30 | C |
| 25668726 | EUR/USD | 10K | 1/9/2009 10:02 | | 1.37252 | | | | Mkt |
| | | | 1/9/2009 11:21 | 1.36935 | | -31.70 | 0.00 | -31.70 | C |
| 25668745 | GBP/USD | 10K | 1/9/2009 10:04 | | 1.52118 | | | | Mkt |
| | | | 1/9/2009 11:21 | 1.52505 | | 38.70 | 0.00 | 38.70 | C |
| 25670671 | EUR/GBP | 10K | 1/9/2009 11:21 | 0.89744 | | | | | Mkt |

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|----------|----------------|-----|-----------------|---------|---------|---------|-------|---------|-----|
| | | | 1/12/2009 1:27 | | 0.88964 | 118.09 | -0.50 | 117.59 | C |
| 25671129 | <u>GBP/USD</u> | 10K | 1/9/2009 11:37 | | 1.52625 | | | | Mkt |
| | | | 1/9/2009 16:52 | 1.52250 | | -37.50 | 0.00 | -37.50 | C |
| 25713125 | <u>EUR/JPY</u> | 10K | 1/12/2009 0:22 | 120.753 | | | | | Mkt |
| | | | 1/12/2009 1:27 | | 120.987 | -25.96 | 0.00 | -25.96 | C |
| 25725168 | <u>EUR/GBP</u> | 10K | 1/12/2009 5:03 | 0.88691 | | | | | Mkt |
| | | | 1/12/2009 6:59 | | 0.89085 | -59.52 | 0.00 | -59.52 | C |
| 25725194 | <u>EUR/USD</u> | 10K | 1/12/2009 5:09 | 1.33780 | | | | | Mkt |
| | | | 1/12/2009 6:59 | | 1.34198 | -41.80 | 0.00 | -41.80 | C |
| 25733013 | <u>EUR/GBP</u> | 10K | 1/12/2009 7:55 | 0.88767 | | | | | Mkt |
| | | | 1/12/2009 11:33 | | 0.89558 | -118.30 | 0.00 | -118.30 | C |
| 25733097 | <u>EUR/USD</u> | 10K | 1/12/2009 8:08 | 1.33862 | | | | | Mkt |
| | | | 1/12/2009 11:33 | | 1.33848 | 1.40 | 0.00 | 1.40 | C |
| 25746124 | <u>EUR/GBP</u> | 10K | 1/12/2009 14:31 | | 0.90147 | | | | Mkt |
| | | | 1/12/2009 15:04 | 0.89920 | | -33.81 | 0.00 | -33.81 | C |
| 25747671 | <u>EUR/USD</u> | 10K | 1/12/2009 15:10 | 1.33321 | | | | | Mkt |
| | | | 1/12/2009 15:27 | | 1.33221 | 10.00 | 0.00 | 10.00 | C |
| 25748122 | <u>GBP/USD</u> | 10K | 1/12/2009 15:17 | 1.48387 | | | | | Mkt |
| | | | 1/12/2009 15:20 | | 1.48668 | -28.10 | 0.00 | -28.10 | C |
| 25748565 | <u>USD/CAD</u> | 10K | 1/12/2009 15:31 | | 1.20400 | | | | Mkt |
| | | | 1/12/2009 15:42 | 1.20275 | | -10.39 | 0.00 | -10.39 | C |
| 25748837 | <u>EUR/GBP</u> | 10K | 1/12/2009 15:39 | | 0.89768 | | | | Mkt |
| | | | 1/12/2009 16:05 | 0.89841 | | 10.87 | 0.00 | 10.87 | C |
| 25750495 | <u>EUR/GBP</u> | 10K | 1/12/2009 16:28 | | 0.89916 | | | | Mkt |
| | | | 1/12/2009 23:43 | 0.90177 | | 38.66 | 0.10 | 38.76 | C |
| 25775094 | <u>USD/CHF</u> | 10K | 1/13/2009 0:18 | | 1.11595 | | | | Mkt |
| | | | 1/13/2009 4:33 | 1.11694 | | 8.86 | 0.00 | 8.86 | C |
| 25776368 | <u>EUR/GBP</u> | 10K | 1/13/2009 0:29 | | 0.90267 | | | | Mkt |
| | | | 1/13/2009 4:10 | 0.90150 | | -17.33 | 0.00 | -17.33 | C |
| 25785587 | <u>GBP/JPY</u> | 10K | 1/13/2009 4:38 | 131.703 | | | | | Mkt |
| | | | 1/13/2009 13:36 | | 130.672 | 115.85 | 0.00 | 115.85 | C |
| 25787155 | <u>EUR/GBP</u> | 10K | 1/13/2009 5:43 | 0.89999 | | | | | Mkt |
| | | | 1/13/2009 7:34 | | 0.90350 | -52.03 | 0.00 | -52.03 | S |
| 25800647 | <u>EUR/GBP</u> | 20K | 1/13/2009 10:06 | | 0.90527 | | | | Mkt |
| | | | 1/13/2009 13:49 | 0.90655 | | 37.40 | 0.00 | 37.40 | C |
| 25814587 | <u>EUR/GBP</u> | 20K | 1/13/2009 13:57 | | 0.90786 | | | | Mkt |
| | | | 1/13/2009 23:40 | 0.90816 | | 8.71 | 0.20 | 8.91 | C |

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|----------|-----------------|-----|------------------------------------|---------|--|---------|---------|-------|---------|----------|
| 25827354 | <u>GBP</u> /JPY | 10K | 1/13/2009 16:48 1/13/2009 22:15 | 130.358 | | 129.672 | 77.09 | -1.20 | 75.89 | Mkt C |
| 25849055 | <u>EUR</u> /GBP | 20K | 1/13/2009 23:45 1/14/2009 7:25 | 0.90939 | | 0.90911 | 8.18 | 0.00 | 8.18 | Mkt C |
| 25871882 | <u>USD</u> /CHF | 10K | 1/14/2009 7:20 1/14/2009 7:43 | 1.11575 | | 1.11756 | -16.22 | 0.00 | -16.22 | Mkt C |
| 25873610 | <u>EUR</u> /GBP | 20K | 1/14/2009 7:41 1/14/2009 8:01 | 0.90927 | | 0.91147 | -63.88 | 0.00 | -63.88 | Mkt C |
| 25877579 | <u>USD</u> /CHF | 10K | 1/14/2009 9:04 1/14/2009 14:16 | 1.11885 | | 1.12041 | -13.94 | 0.00 | -13.94 | Mkt C |
| 25877582 | <u>EUR</u> /USD | 10K | 1/14/2009 9:04 1/14/2009 15:04 | 1.32061 | | 1.31398 | 66.30 | 0.00 | 66.30 | Mkt C |
| 25879109 | <u>NZD</u> /USD | 10K | 1/14/2009 9:39 1/14/2009 11:32 | 0.55161 | | 0.55102 | 5.90 | 0.00 | 5.90 | Mkt C |
| 25888860 | <u>NZD</u> /USD | 10K | 1/14/2009 14:09 1/14/2009 15:04 | 0.54131 | | 0.54224 | -9.30 | 0.00 | -9.30 | Mkt C |
| 25889325 | <u>GBP</u> /JPY | 10K | 1/14/2009 14:16 1/14/2009 15:07 | 129.278 | | 130.327 | -117.72 | 0.00 | -117.72 | Mkt C |
| 25892624 | <u>EUR</u> /USD | 10K | 1/14/2009 15:32 1/14/2009 23:59 | 1.31355 | | 1.32168 | -81.30 | -4.40 | -85.70 | Mkt C |
| 25892628 | <u>NZD</u> /USD | 10K | 1/14/2009 15:33 1/14/2009 23:59 | 0.54062 | | 0.54343 | -28.10 | -4.80 | -32.90 | Mkt C |
| 25912496 | <u>EUR</u> /GBP | 10K | 1/15/2009 0:34 1/15/2009 0:55 | 0.90270 | | 0.90400 | -18.97 | 0.00 | -18.97 | Mkt C |
| 25914521 | <u>EUR</u> /USD | 20K | 1/15/2009 1:01 1/15/2009 18:55 | 1.31665 | | 1.31149 | 103.20 | 0.00 | 103.20 | Mkt C |
| 25914541 | <u>EUR</u> /JPY | 10K | 1/15/2009 1:04 1/15/2009 16:09 | 117.278 | | 117.250 | 3.14 | 0.00 | 3.14 | Mkt C |
| 25935944 | <u>EUR</u> /GBP | 10K | 1/15/2009 10:46 1/15/2009 11:00 | 0.90018 | | 0.90120 | -14.91 | 0.00 | -14.91 | Mkt C |
| 25935972 | <u>GBP</u> /JPY | 10K | 1/15/2009 11:01 1/15/2009 12:27 | 129.818 | | 130.287 | -52.64 | 0.00 | -52.64 | Mkt C |
| 25939424 | <u>USD</u> /CAD | 10K | 1/15/2009 12:38 1/15/2009 18:55 | 1.25740 | | 1.24520 | 97.03 | 0.00 | 97.03 | Mkt C |
| 25961448 | <u>EUR</u> /GBP | 10K | 1/15/2009 17:11 1/16/2009 2:36 | 0.89629 | | 0.89404 | 33.01 | -0.50 | 32.51 | Mkt C |
| 25969743 | <u>EUR</u> /USD | 10K | 1/15/2009 20:29 | 1.31311 | | | | | | Mkt |

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|----------|----------------|-----|-----------------|---------|------------|---------|-------|---------|-----|
| | | | 1/16/2009 2:37 | | 1.32032 | -72.10 | -1.10 | -73.20 | C |
| 25971930 | <u>USD/CAD</u> | 10K | 1/15/2009 21:47 | | 1.25361 | | | | Mkt |
| | | | 1/16/2009 2:36 | 1.24714 | | -51.88 | -0.70 | -52.58 | C |
| 25985547 | <u>EUR/GBP</u> | 20K | 1/16/2009 2:38 | 0.89351 | | | | | Mkt |
| | | | 1/16/2009 11:50 | | 0.89054 | 88.72 | 0.00 | 88.72 | C |
| 25986908 | <u>GBP/USD</u> | 10K | 1/16/2009 3:00 | | 1.47908 | | | | Mkt |
| | | | 1/16/2009 8:15 | 1.48169 | | 26.10 | 0.00 | 26.10 | C |
| 25998715 | <u>USD/CAD</u> | 10K | 1/16/2009 7:27 | 1.24172 | | | | | Mkt |
| | | | 1/16/2009 8:15 | | 1.24522 | -28.11 | 0.00 | -28.11 | C |
| 26002463 | <u>GBP/USD</u> | 10K | 1/16/2009 9:02 | | 1.48762 | | | | Mkt |
| | | | 1/16/2009 13:10 | 1.49199 | | 43.70 | 0.00 | 43.70 | C |
| 26013143 | <u>EUR/GBP</u> | 20K | 1/16/2009 13:30 | 0.88835 | | | | | Mkt |
| | | | 1/16/2009 15:02 | | 0.89270 | -129.94 | 0.00 | -129.94 | C |
| 26013150 | <u>GBP/USD</u> | 10K | 1/16/2009 13:31 | | 1.49505 | | | | Mkt |
| | | | 1/16/2009 13:56 | 1.49509 | | 0.40 | 0.00 | 0.40 | C |
| 26016899 | <u>GBP/USD</u> | 10K | 1/16/2009 14:16 | | 1.49649 | | | | Mkt |
| | | | 1/16/2009 14:18 | 1.49394 | | -25.50 | 0.00 | -25.50 | C |
| 26020647 | <u>USD/CAD</u> | 10K | 1/16/2009 15:10 | | 1.24124 | | | | Mkt |
| | | | 1/16/2009 15:31 | 1.23923 | | -16.22 | 0.00 | -16.22 | C |
| 26022604 | <u>EUR/JPY</u> | 10K | 1/16/2009 15:32 | | 120.255 | | | | Mkt |
| | | | 1/19/2009 0:52 | 121.252 | | 109.58 | 0.00 | 109.58 | C |
| 26040243 | <u>EUR/GBP</u> | 10K | 1/18/2009 22:18 | 0.89838 | | | | | Mkt |
| | | | 1/19/2009 1:00 | | 0.89944 | -15.73 | 0.00 | -15.73 | C |
| 26045037 | <u>EUR/GBP</u> | 10K | 1/19/2009 1:02 | | 0.89945 | | | | Mkt |
| | | | 1/19/2009 1:46 | 0.89955 | | 1.48 | 0.00 | 1.48 | C |
| 26046032 | <u>EUR/JPY</u> | 10K | 1/19/2009 1:57 | | 121.318 | | | | Mkt |
| | | | 1/19/2009 2:48 | 121.333 | | 1.65 | 0.00 | 1.65 | C |
| 26046423 | <u>EUR/USD</u> | 10K | 1/19/2009 2:02 | | 1.33484 | | | | Mkt |
| | | | 1/19/2009 2:50 | 1.33356 | | -12.80 | 0.00 | -12.80 | C |
| 26047181 | <u>GBP/USD</u> | 10K | 1/19/2009 3:00 | | 1.48608 | | | | Mkt |
| | | | 1/19/2009 4:09 | 1.48805 | | 19.70 | 0.00 | 19.70 | C |
| 26047197 | <u>EUR/GBP</u> | 10K | 1/19/2009 3:03 | 0.89762 | | | | | Mkt |
| | | | 1/19/2009 3:46 | | 0.89816 | -8.01 | 0.00 | -8.01 | C |
| 26052312 | <u>EUR/USD</u> | 10K | 1/19/2009 4:23 | | 1.33644 | | | | Mkt |
| | | | 1/19/2009 4:39 | 1.33581 | | -6.30 | 0.00 | -6.30 | C |
| 26052354 | <u>GBP/JPY</u> | 10K | 1/19/2009 4:38 | | 135.367008 | | | | Mkt |
| | | | 1/19/2009 4:39 | 135.258 | | -11.98 | 0.00 | -11.98 | C |

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|----------|-----------------|-----|------------------------------------|---------|---------|--------|-------|--------|----------|
| 26057161 | <u>GBP</u> /JPY | 10K | 1/19/2009 7:21 1/19/2009 7:28 | 133.708 | 133.597 | 12.20 | 0.00 | 12.20 | Mkt C |
| 26057351 | <u>GBP</u> /USD | 10K | 1/19/2009 7:35 1/19/2009 7:38 | 1.47604 | 1.47724 | -12.00 | 0.00 | -12.00 | Mkt C |
| 26057734 | <u>GBP</u> /JPY | 10K | 1/19/2009 7:41 1/19/2009 7:53 | 133.493 | 133.277 | 23.74 | 0.00 | 23.74 | Mkt C |
| 26057800 | <u>EUR</u> /GBP | 10K | 1/19/2009 7:46 1/19/2009 8:02 | 0.90218 | 0.90501 | -41.98 | 0.00 | -41.98 | Mkt C |
| 26059634 | <u>GBP</u> /USD | 10K | 1/19/2009 8:34 1/19/2009 11:23 | 1.47123 | 1.46937 | 18.60 | 0.00 | 18.60 | Mkt C |
| 26064014 | <u>EUR</u> /GBP | 10K | 1/19/2009 11:07 1/19/2009 11:16 | 0.90299 | 0.90506 | -30.71 | 0.00 | -30.71 | Mkt C |
| 26064068 | <u>USD</u> /CAD | 10K | 1/19/2009 11:18 1/19/2009 16:46 | 1.25315 | 1.24496 | 65.36 | 0.00 | 65.36 | Mkt C |
| 26064630 | <u>EUR</u> /USD | 10K | 1/19/2009 11:24 1/19/2009 16:46 | 1.32266 | 1.31502 | 76.40 | 0.00 | 76.40 | Mkt C |
| 26089798 | <u>GBP</u> /USD | 10K | 1/19/2009 17:33 1/19/2009 18:19 | 1.44952 | 1.44990 | -3.80 | 0.00 | -3.80 | Mkt C |
| 26089839 | <u>USD</u> /CHF | 10K | 1/19/2009 17:43 1/19/2009 18:10 | 1.12947 | 1.13079 | -11.69 | 0.00 | -11.69 | Mkt C |
| 26089891 | <u>EUR</u> /GBP | 10K | 1/19/2009 18:06 1/19/2009 18:27 | 0.90725 | 0.90749 | -3.53 | 0.00 | -3.53 | Mkt C |
| 26092012 | <u>USD</u> /CAD | 10K | 1/19/2009 18:15 1/19/2009 18:19 | 1.24942 | 1.25097 | -12.41 | 0.00 | -12.41 | Mkt C |
| 26092059 | <u>EUR</u> /JPY | 10K | 1/19/2009 18:28 1/19/2009 18:35 | 118.987 | 119.197 | -23.21 | 0.00 | -23.21 | Mkt C |
| 26092085 | <u>USD</u> /CAD | 10K | 1/19/2009 18:41 1/19/2009 20:09 | 1.24997 | 1.25094 | -7.76 | 0.00 | -7.76 | Mkt C |
| 26092092 | <u>EUR</u> /USD | 10K | 1/19/2009 18:43 1/20/2009 2:14 | 1.31434 | 1.30409 | 102.50 | -1.10 | 101.40 | Mkt C |
| 26093599 | <u>USD</u> /CHF | 10K | 1/19/2009 18:44 1/20/2009 2:14 | 1.13413 | 1.13047 | 32.27 | -0.20 | 32.07 | Mkt C |
| 26095577 | <u>GBP</u> /USD | 10K | 1/19/2009 20:10 1/20/2009 2:14 | 1.44507 | 1.43012 | 149.50 | -1.00 | 148.50 | Mkt C |
| 26116448 | <u>EUR</u> /JPY | 10K | 1/20/2009 2:51 1/20/2009 5:57 | 117.742 | 117.493 | 27.56 | 0.00 | 27.56 | Mkt C |
| 26116452 | <u>EUR</u> /USD | 10K | 1/20/2009 2:51 | 1.30303 | | | | | Mkt |

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|----------|-----------------|-----|-----------------|---------|---------|--------|-------|--------|-----|
| | | | 1/20/2009 5:57 | | 1.30159 | 14.40 | 0.00 | 14.40 | C |
| 26116460 | <u>USD</u> /JPY | 10K | 1/20/2009 2:55 | 90.330 | | | | | Mkt |
| | | | 1/20/2009 3:03 | | 90.397 | -7.41 | 0.00 | -7.41 | C |
| 26116490 | <u>GBP</u> /USD | 10K | 1/20/2009 3:03 | 1.42875 | | | | | Mkt |
| | | | 1/20/2009 5:57 | | 1.43281 | -40.60 | 0.00 | -40.60 | C |
| 26117323 | <u>GBP</u> /JPY | 10K | 1/20/2009 3:10 | 129.053 | | | | | Mkt |
| | | | 1/20/2009 5:57 | | 129.342 | -31.99 | 0.00 | -31.99 | C |
| 26126965 | <u>GBP</u> /USD | 10K | 1/20/2009 7:15 | 1.41769 | | | | | Mkt |
| | | | 1/20/2009 14:31 | | 1.39608 | 216.10 | 0.00 | 216.10 | C |
| 26126971 | <u>GBP</u> /JPY | 10K | 1/20/2009 7:15 | 128.078 | | | | | Mkt |
| | | | 1/20/2009 14:31 | | 126.332 | 192.94 | 0.00 | 192.94 | C |
| 26127425 | <u>USD</u> /CHF | 10K | 1/20/2009 7:17 | | 1.14203 | | | | Mkt |
| | | | 1/20/2009 11:39 | 1.13978 | | -19.74 | 0.00 | -19.74 | C |
| 26137731 | <u>EUR</u> /USD | 10K | 1/20/2009 11:13 | 1.29471 | | | | | Mkt |
| | | | 1/20/2009 11:39 | | 1.29712 | -24.10 | 0.00 | -24.10 | C |
| 26138378 | <u>AUD</u> /USD | 1K | 1/20/2009 11:41 | 0.65994 | | | | | Mkt |
| | | | 1/20/2009 12:34 | | 0.65974 | 0.20 | 0.00 | 0.20 | C |
| 26138388 | <u>USD</u> /CAD | 10K | 1/20/2009 11:43 | | 1.26404 | | | | Mkt |
| | | | 1/20/2009 14:29 | 1.26075 | | -26.10 | 0.00 | -26.10 | C |
| 26140885 | <u>AUD</u> /USD | 10K | 1/20/2009 12:33 | 0.65916 | | | | | Mkt |
| | | | 1/20/2009 14:29 | | 0.66227 | -31.10 | 0.00 | -31.10 | C |
| 26151842 | <u>GBP</u> /USD | 10K | 1/20/2009 14:50 | 1.39245 | | | | | Mkt |
| | | | 1/20/2009 16:33 | | 1.39779 | -53.40 | 0.00 | -53.40 | C |
| 26151844 | <u>GBP</u> /JPY | 10K | 1/20/2009 14:50 | 125.598 | | | | | Mkt |
| | | | 1/20/2009 16:33 | | 126.062 | -51.27 | 0.00 | -51.27 | C |
| 26151849 | <u>USD</u> /JPY | 10K | 1/20/2009 14:51 | 90.210 | | | | | Mkt |
| | | | 1/20/2009 16:30 | | 90.206 | 0.44 | 0.00 | 0.44 | C |
| 26155727 | <u>EUR</u> /GBP | 10K | 1/20/2009 16:13 | | 0.92779 | | | | Mkt |
| | | | 1/20/2009 16:20 | 0.92720 | | -8.23 | 0.00 | -8.23 | C |
| 26157661 | <u>EUR</u> /GBP | 10K | 1/20/2009 16:49 | 0.92416 | | | | | Mkt |
| | | | 1/20/2009 18:14 | | 0.92569 | -21.48 | 0.00 | -21.48 | C |
| 26158387 | <u>GBP</u> /USD | 10K | 1/20/2009 17:01 | | 1.40303 | | | | Mkt |
| | | | 1/20/2009 18:13 | 1.39675 | | -62.80 | 0.00 | -62.80 | C |
| 26162147 | <u>EUR</u> /USD | 10K | 1/20/2009 18:13 | 1.29139 | | | | | Mkt |
| | | | 1/21/2009 2:22 | | 1.29328 | -18.90 | -0.70 | -19.60 | C |
| 26162150 | <u>GBP</u> /JPY | 10K | 1/20/2009 18:13 | 125.653 | | | | | Mkt |
| | | | 1/21/2009 2:22 | | 125.452 | 22.40 | -1.20 | 21.20 | C |

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|----------|----------------|-----|------------------------------------|---------|---------|--------|-------|--------|----------|
| 26162154 | <u>GBP/USD</u> | 10K | 1/20/2009 18:14 1/21/2009 2:22 | 1.39524 | 1.39384 | 14.00 | -1.00 | 13.00 | Mkt C |
| 26162170 | <u>USD/CAD</u> | 10K | 1/20/2009 18:16 1/20/2009 20:02 | 1.26477 | 1.26469 | 0.63 | 0.00 | 0.63 | Mkt C |
| 26168794 | <u>USD/CAD</u> | 10K | 1/20/2009 20:15 1/21/2009 2:22 | 1.26127 | 1.26661 | -42.34 | -0.70 | -43.04 | Mkt C |
| 26194697 | <u>GBP/USD</u> | 10K | 1/21/2009 4:05 1/21/2009 6:06 | 1.39535 | 1.39712 | -17.70 | 0.00 | -17.70 | Mkt C |
| 26194699 | <u>GBP/JPY</u> | 10K | 1/21/2009 4:06 1/21/2009 6:06 | 125.483 | 125.572 | -9.90 | 0.00 | -9.90 | Mkt C |
| 26194721 | <u>EUR/JPY</u> | 10K | 1/21/2009 4:07 1/21/2009 6:06 | 116.706 | 116.742 | -4.00 | 0.00 | -4.00 | Mkt C |
| 26198252 | <u>EUR/JPY</u> | 10K | 1/21/2009 6:14 1/21/2009 7:05 | 116.576 | 116.255 | 35.70 | 0.00 | 35.70 | Mkt C |
| 26198265 | <u>GBP/JPY</u> | 10K | 1/21/2009 6:16 1/21/2009 7:05 | 125.414 | 125.002 | 45.82 | 0.00 | 45.82 | Mkt C |
| 26198293 | <u>GBP/USD</u> | 10K | 1/21/2009 6:18 1/21/2009 7:04 | 1.39504 | 1.39169 | 33.50 | 0.00 | 33.50 | Mkt C |
| 26199150 | <u>AUD/USD</u> | 10K | 1/21/2009 6:23 1/21/2009 7:05 | 0.65256 | 0.65143 | 11.30 | 0.00 | 11.30 | Mkt C |
| 26200489 | <u>GBP/JPY</u> | 10K | 1/21/2009 7:06 1/21/2009 19:32 | 124.828 | 122.207 | 296.80 | 0.00 | 296.80 | Mkt C |
| 26200899 | <u>EUR/USD</u> | 10K | 1/21/2009 7:07 1/21/2009 9:01 | 1.29304 | 1.29256 | 4.80 | 0.00 | 4.80 | Mkt C |
| 26200903 | <u>GBP/USD</u> | 10K | 1/21/2009 7:08 1/21/2009 19:32 | 1.38900 | 1.37662 | 123.80 | 0.00 | 123.80 | Mkt C |
| 26200906 | <u>EUR/JPY</u> | 10K | 1/21/2009 7:08 1/21/2009 9:01 | 116.164 | 116.167 | -0.33 | 0.00 | -0.33 | Mkt C |
| 26205542 | <u>AUD/USD</u> | 10K | 1/21/2009 9:04 1/21/2009 11:32 | 0.64796 | 0.64943 | -14.70 | 0.00 | -14.70 | Mkt C |
| 26205572 | <u>USD/JPY</u> | 10K | 1/21/2009 9:10 1/21/2009 9:10 | 89.822 | 89.854 | -3.56 | 0.00 | -3.56 | Mkt C |
| 26205575 | <u>USD/JPY</u> | 10K | 1/21/2009 9:10 1/21/2009 19:32 | 89.820 | 88.781 | 117.03 | 0.00 | 117.03 | Mkt C |
| 26210254 | <u>EUR/USD</u> | 10K | 1/21/2009 11:32 1/21/2009 12:13 | 1.29047 | 1.29459 | -41.20 | 0.00 | -41.20 | Mkt C |
| 26212750 | <u>AUD/USD</u> | 10K | 1/21/2009 12:52 | 0.64774 | | | | | Mkt |

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|----------|----------------|-----|-----------------|---------|---------|--------|------|--------|-----|
| | | | 1/21/2009 16:31 | | 0.65175 | -40.10 | 0.00 | -40.10 | C |
| 26229329 | <u>EUR/USD</u> | 10K | 1/21/2009 17:01 | 1.28401 | | | | | Mkt |
| | | | 1/21/2009 19:32 | | 1.28838 | -43.70 | 0.00 | -43.70 | C |
| 26243639 | <u>EUR/GBP</u> | 10K | 1/21/2009 21:30 | | 0.93391 | | | | Mkt |
| | | | 1/21/2009 21:46 | 0.93280 | | -15.23 | 0.00 | -15.23 | C |
| 26244859 | <u>USD/CHF</u> | 10K | 1/21/2009 22:01 | | 1.15401 | | | | Mkt |
| | | | 1/22/2009 1:05 | 1.15488 | | 7.53 | 0.00 | 7.53 | C |
| 26244882 | <u>GBP/JPY</u> | 10K | 1/21/2009 22:06 | 124.738 | | | | | Mkt |
| | | | 1/22/2009 1:44 | | 123.527 | 135.83 | 0.00 | 135.83 | C |
| 26246014 | <u>GBP/USD</u> | 10K | 1/21/2009 22:15 | 1.39383 | | | | | Mkt |
| | | | 1/22/2009 1:44 | | 1.38900 | 48.30 | 0.00 | 48.30 | C |
| 26246061 | <u>EUR/JPY</u> | 10K | 1/21/2009 22:24 | 116.297 | | | | | Mkt |
| | | | 1/22/2009 1:44 | | 115.410 | 99.49 | 0.00 | 99.49 | C |
| 26255525 | <u>USD/JPY</u> | 10K | 1/22/2009 1:13 | 88.817 | | | | | Mkt |
| | | | 1/22/2009 1:44 | | 88.936 | -13.38 | 0.00 | -13.38 | C |
| 26259336 | <u>AUD/USD</u> | 10K | 1/22/2009 2:34 | 0.65346 | | | | | Mkt |
| | | | 1/22/2009 2:42 | | 0.65448 | -10.20 | 0.00 | -10.20 | C |
| 26260420 | <u>EUR/JPY</u> | 10K | 1/22/2009 2:47 | 115.579 | | | | | Mkt |
| | | | 1/22/2009 2:52 | | 115.746 | -18.73 | 0.00 | -18.73 | C |
| 26260423 | <u>GBP/JPY</u> | 10K | 1/22/2009 2:47 | 123.663 | | | | | Mkt |
| | | | 1/22/2009 2:52 | | 123.952 | -32.41 | 0.00 | -32.41 | C |
| 26262528 | <u>EUR/JPY</u> | 10K | 1/22/2009 3:30 | 115.631 | | | | | Mkt |
| | | | 1/22/2009 8:55 | | 116.054 | -47.41 | 0.00 | -47.41 | C |
| 26262530 | <u>GBP/JPY</u> | 10K | 1/22/2009 3:30 | 123.733 | | | | | Mkt |
| | | | 1/22/2009 8:55 | | 123.607 | 14.12 | 0.00 | 14.12 | C |
| 26262546 | <u>GBP/USD</u> | 10K | 1/22/2009 3:34 | 1.39131 | | | | | Mkt |
| | | | 1/22/2009 8:55 | | 1.38906 | 22.50 | 0.00 | 22.50 | C |
| 26277189 | <u>GBP/JPY</u> | 10K | 1/22/2009 10:07 | 123.413 | | | | | Mkt |
| | | | 1/22/2009 15:58 | | 121.907 | 170.26 | 0.00 | 170.26 | C |
| 26277190 | <u>GBP/USD</u> | 10K | 1/22/2009 10:07 | 1.38614 | | | | | Mkt |
| | | | 1/22/2009 15:58 | | 1.37385 | 122.90 | 0.00 | 122.90 | C |
| 26278111 | <u>USD/JPY</u> | 10K | 1/22/2009 10:13 | 88.954 | | | | | Mkt |
| | | | 1/22/2009 15:58 | | 88.732 | 25.02 | 0.00 | 25.02 | C |
| 26278161 | <u>AUD/JPY</u> | 10K | 1/22/2009 10:31 | 58.462 | | | | | Mkt |
| | | | 1/22/2009 11:46 | | 58.367 | 10.65 | 0.00 | 10.65 | C |
| 26282863 | <u>EUR/JPY</u> | 10K | 1/22/2009 11:48 | 115.420 | | | | | Mkt |
| | | | 1/22/2009 15:58 | | 114.925 | 55.96 | 0.00 | 55.96 | C |

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|----------|-----------------|-----|------------------------------------|---------|---------|--------|------|--------|--|----------|
| 26297570 | <u>USD</u> /JPY | 10K | 1/22/2009 16:03 1/22/2009 16:11 | 88.430 | | | | | | Mkt C |
| 26298403 | <u>EUR</u> /JPY | 10K | 1/22/2009 16:05 1/22/2009 16:11 | 114.300 | 88.605 | -19.75 | 0.00 | -19.75 | | Mkt C |
| 26300866 | <u>EUR</u> /USD | 10K | 1/22/2009 16:44 1/22/2009 17:02 | 1.29392 | 114.679 | -42.86 | 0.00 | -42.86 | | Mkt C |
| 26300869 | <u>EUR</u> /JPY | 10K | 1/22/2009 16:44 1/22/2009 17:02 | 114.635 | 1.29606 | -21.40 | 0.00 | -21.40 | | Mkt C |
| 26317918 | <u>GBP</u> /USD | 10K | 1/23/2009 0:34 1/23/2009 1:02 | 1.38508 | 114.943 | -34.83 | 0.00 | -34.83 | | Mkt C |
| 26317947 | <u>EUR</u> /USD | 10K | 1/23/2009 0:41 1/23/2009 1:02 | 1.29860 | 1.38515 | -0.70 | 0.00 | -0.70 | | Mkt C |
| 26317952 | <u>AUD</u> /USD | 10K | 1/23/2009 0:42 1/23/2009 0:54 | 0.65309 | 1.29939 | -7.90 | 0.00 | -7.90 | | Mkt C |
| 26319624 | <u>GBP</u> /USD | 10K | 1/23/2009 1:05 1/23/2009 1:50 | 1.38363 | 0.65391 | -8.20 | 0.00 | -8.20 | | Mkt C |
| 26319631 | <u>GBP</u> /JPY | 10K | 1/23/2009 1:06 1/23/2009 1:50 | 123.272 | 1.38365 | -0.20 | 0.00 | -0.20 | | Mkt C |
| 26319639 | <u>EUR</u> /JPY | 10K | 1/23/2009 1:07 1/23/2009 1:50 | 115.627 | 123.152 | 13.47 | 0.00 | 13.47 | | Mkt C |
| 26319667 | <u>USD</u> /JPY | 10K | 1/23/2009 1:17 1/23/2009 1:50 | 89.033 | 115.724 | -10.88 | 0.00 | -10.88 | | Mkt C |
| 26320993 | <u>EUR</u> /JPY | 10K | 1/23/2009 1:56 1/23/2009 10:31 | 115.519 | 89.015 | 2.02 | 0.00 | 2.02 | | Mkt C |
| 26320995 | <u>GBP</u> /JPY | 10K | 1/23/2009 1:56 1/23/2009 10:31 | 122.993 | 113.142 | 269.53 | 0.00 | 269.53 | | Mkt C |
| 26322297 | <u>USD</u> /JPY | 10K | 1/23/2009 1:56 1/23/2009 10:31 | 88.941 | 119.822 | 359.56 | 0.00 | 359.56 | | Mkt C |
| 26322300 | <u>GBP</u> /USD | 10K | 1/23/2009 1:57 1/23/2009 10:31 | 1.38257 | 88.273 | 75.67 | 0.00 | 75.67 | | Mkt C |
| 26333726 | <u>EUR</u> /GBP | 10K | 1/23/2009 5:59 1/23/2009 8:11 | 0.93620 | 0.94060 | -60.45 | 0.00 | -60.45 | | Mkt S |
| 26343965 | <u>NZD</u> /USD | 10K | 1/23/2009 9:15 1/23/2009 10:11 | 0.52210 | 0.52078 | 13.20 | 0.00 | 13.20 | | Mkt C |
| 26351285 | <u>GBP</u> /JPY | 10K | 1/23/2009 11:05 1/23/2009 11:11 | 119.373 | 119.602 | -25.97 | 0.00 | -25.97 | | Mkt C |
| 26351287 | <u>EUR</u> /JPY | 10K | 1/23/2009 11:06 | 112.930 | | | | | | Mkt |

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|----------|-----------------|-----|-----------------|---------|---------|--------|------|--------|-----|
| | | | 1/23/2009 11:11 | | 113.150 | -24.95 | 0.00 | -24.95 | C |
| 26353878 | <u>EUR</u> /GBP | 10K | 1/23/2009 11:53 | | 0.94474 | | | | Mkt |
| | | | 1/23/2009 11:55 | 0.94338 | | -18.46 | 0.00 | -18.46 | C |
| 26354805 | <u>EUR</u> /USD | 10K | 1/23/2009 11:56 | 1.28054 | | | | | Mkt |
| | | | 1/23/2009 12:10 | | 1.28012 | 4.20 | 0.00 | 4.20 | C |
| 26354810 | <u>GBP</u> /USD | 10K | 1/23/2009 11:57 | 1.35756 | | | | | Mkt |
| | | | 1/23/2009 12:10 | | 1.35924 | -16.80 | 0.00 | -16.80 | C |
| 26386455 | <u>GBP</u> /USD | 10K | 1/25/2009 23:03 | 1.36646 | | | | | Mkt |
| | | | 1/25/2009 23:16 | | 1.36266 | 38.00 | 0.00 | 38.00 | C |
| 26386456 | <u>GBP</u> /JPY | 10K | 1/25/2009 23:03 | 120.740 | | | | | Mkt |
| | | | 1/25/2009 23:16 | | 120.440 | 33.95 | 0.00 | 33.95 | C |
| 26386457 | <u>EUR</u> /JPY | 10K | 1/25/2009 23:04 | 114.086 | | | | | Mkt |
| | | | 1/25/2009 23:16 | | 114.129 | -4.87 | 0.00 | -4.87 | C |
| 26386465 | <u>EUR</u> /USD | 10K | 1/25/2009 23:05 | 1.29097 | | | | | Mkt |
| | | | 1/25/2009 23:16 | | 1.29134 | -3.70 | 0.00 | -3.70 | C |
| 26388577 | <u>GBP</u> /USD | 10K | 1/25/2009 23:19 | 1.35873 | | | | | Mkt |
| | | | 1/26/2009 0:32 | | 1.36313 | -44.00 | 0.00 | -44.00 | C |
| 26388579 | <u>EUR</u> /USD | 10K | 1/25/2009 23:19 | 1.28955 | | | | | Mkt |
| | | | 1/26/2009 0:32 | | 1.28953 | 0.20 | 0.00 | 0.20 | C |
| 26388592 | <u>GBP</u> /JPY | 10K | 1/25/2009 23:21 | 120.110 | | | | | Mkt |
| | | | 1/26/2009 0:32 | | 120.714 | -68.19 | 0.00 | -68.19 | C |
| 26388594 | <u>EUR</u> /JPY | 10K | 1/25/2009 23:21 | 113.994 | | | | | Mkt |
| | | | 1/26/2009 0:32 | | 114.221 | -25.63 | 0.00 | -25.63 | C |
| 26389732 | <u>USD</u> /JPY | 10K | 1/25/2009 23:26 | 88.262 | | | | | Mkt |
| | | | 1/26/2009 0:32 | | 88.581 | -36.01 | 0.00 | -36.01 | C |
| 26395894 | <u>EUR</u> /USD | 10K | 1/26/2009 1:18 | 1.28748 | | | | | Mkt |
| | | | 1/26/2009 1:27 | | 1.28705 | 4.30 | 0.00 | 4.30 | C |
| 26395897 | <u>GBP</u> /USD | 10K | 1/26/2009 1:18 | 1.35791 | | | | | Mkt |
| | | | 1/26/2009 1:27 | | 1.35797 | -0.60 | 0.00 | -0.60 | C |
| 26395899 | <u>GBP</u> /JPY | 10K | 1/26/2009 1:19 | 120.470 | | | | | Mkt |
| | | | 1/26/2009 1:27 | | 120.670 | -22.51 | 0.00 | -22.51 | C |
| 26409992 | <u>GBP</u> /USD | 10K | 1/26/2009 5:31 | 1.36312 | | | | | Mkt |
| | | | 1/26/2009 6:20 | | 1.35934 | 37.80 | 0.00 | 37.80 | C |
| 26411307 | <u>GBP</u> /JPY | 10K | 1/26/2009 5:35 | 121.405 | | | | | Mkt |
| | | | 1/26/2009 6:20 | | 120.905 | 56.22 | 0.00 | 56.22 | C |
| 26411339 | <u>EUR</u> /USD | 10K | 1/26/2009 5:39 | 1.29168 | | | | | Mkt |
| | | | 1/26/2009 6:20 | | 1.29085 | 8.30 | 0.00 | 8.30 | C |

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|----------|-----------------|-----|------------------------------------|---------|---------|---------|------|---------|----------|
| 26411362 | <u>EUR</u> /JPY | 10K | 1/26/2009 5:42 1/26/2009 6:20 | 115.058 | 114.815 | 27.32 | 0.00 | 27.32 | Mkt C |
| 26412584 | <u>GBP</u> /USD | 10K | 1/26/2009 6:22 1/26/2009 6:45 | 1.35734 | 1.36147 | -41.30 | 0.00 | -41.30 | Mkt C |
| 26412586 | <u>GBP</u> /JPY | 10K | 1/26/2009 6:22 1/26/2009 6:45 | 120.685 | 120.995 | -34.89 | 0.00 | -34.89 | Mkt C |
| 26412590 | <u>EUR</u> /USD | 10K | 1/26/2009 6:22 1/26/2009 6:45 | 1.29009 | 1.29394 | -38.50 | 0.00 | -38.50 | Mkt C |
| 26412592 | <u>EUR</u> /JPY | 10K | 1/26/2009 6:23 1/26/2009 6:45 | 114.717 | 114.980 | -29.60 | 0.00 | -29.60 | Mkt C |
| 26414433 | <u>GBP</u> /JPY | 10K | 1/26/2009 7:00 1/26/2009 7:03 | 120.705 | 120.955 | -28.19 | 0.00 | -28.19 | Mkt C |
| 26414461 | <u>EUR</u> /JPY | 10K | 1/26/2009 7:06 1/26/2009 10:10 | 114.674 | 115.138 | -52.21 | 0.00 | -52.21 | Mkt C |
| 26414462 | <u>GBP</u> /JPY | 10K | 1/26/2009 7:06 1/26/2009 8:46 | 120.800 | 122.275 | -165.67 | 0.00 | -165.67 | Mkt S |
| 26414485 | <u>USD</u> /JPY | 10K | 1/26/2009 7:11 1/26/2009 10:10 | 88.667 | 88.892 | -25.31 | 0.00 | -25.31 | Mkt C |
| 26415121 | <u>GBP</u> /USD | 10K | 1/26/2009 7:17 1/26/2009 8:08 | 1.35713 | 1.37005 | -129.20 | 0.00 | -129.20 | Mkt S |
| 26421541 | <u>GBP</u> /JPY | 10K | 1/26/2009 10:17 1/26/2009 10:42 | 123.215 | 122.545 | 75.03 | 0.00 | 75.03 | Mkt C |
| 26422215 | <u>EUR</u> /JPY | 10K | 1/26/2009 10:29 1/26/2009 10:42 | 115.774 | 115.484 | 32.42 | 0.00 | 32.42 | Mkt C |
| 26422525 | <u>GBP</u> /JPY | 10K | 1/26/2009 10:47 1/26/2009 11:05 | 123.570 | 123.413 | 17.55 | 0.00 | 17.55 | Mkt C |
| 26422528 | <u>EUR</u> /JPY | 10K | 1/26/2009 10:48 1/26/2009 11:04 | 115.801 | 115.782 | 2.12 | 0.00 | 2.12 | Mkt C |
| 26423236 | <u>GBP</u> /JPY | 10K | 1/26/2009 11:31 1/26/2009 11:43 | 123.470 | 123.374 | 10.75 | 0.00 | 10.75 | Mkt C |
| 26423258 | <u>GBP</u> /USD | 10K | 1/26/2009 11:39 1/26/2009 11:43 | 1.38214 | 1.38255 | -4.10 | 0.00 | -4.10 | Mkt C |
| 26424043 | <u>GBP</u> /JPY | 10K | 1/26/2009 12:00 1/26/2009 12:30 | 123.665 | 124.050 | -43.15 | 0.00 | -43.15 | Mkt C |
| 26424052 | <u>EUR</u> /JPY | 10K | 1/26/2009 12:01 1/26/2009 12:30 | 115.919 | 115.948 | -3.25 | 0.00 | -3.25 | Mkt C |
| 26425829 | <u>EUR</u> /GBP | 10K | 1/26/2009 12:43 | 0.93494 | | | | | Mkt |

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|----------|-----------------|-----|-----------------|---------|---------|--------|-------|--------|-----|
| | | | 1/26/2009 13:09 | | 0.93752 | -35.77 | 0.00 | -35.77 | C |
| 26426789 | <u>EUR</u> /GBP | 10K | 1/26/2009 13:10 | | 0.93819 | | | | Mkt |
| | | | 1/26/2009 15:34 | 0.94337 | | 72.25 | 0.00 | 72.25 | C |
| 26429932 | <u>EUR</u> /USD | 10K | 1/26/2009 13:53 | | 1.30616 | | | | Mkt |
| | | | 1/26/2009 15:40 | 1.31403 | | 78.70 | 0.00 | 78.70 | C |
| 26431292 | <u>EUR</u> /JPY | 10K | 1/26/2009 14:22 | | 116.898 | | | | Mkt |
| | | | 1/26/2009 15:40 | 117.569 | | 74.99 | 0.00 | 74.99 | C |
| 26436002 | <u>GBP</u> /JPY | 10K | 1/26/2009 15:34 | | 125.045 | | | | Mkt |
| | | | 1/26/2009 15:39 | 124.605 | | -49.17 | 0.00 | -49.17 | C |
| 26436624 | <u>GBP</u> /JPY | 10K | 1/26/2009 15:49 | | 124.740 | | | | Mkt |
| | | | 1/26/2009 16:02 | 124.605 | | -15.09 | 0.00 | -15.09 | C |
| 26436694 | <u>EUR</u> /JPY | 10K | 1/26/2009 16:00 | | 117.747 | | | | Mkt |
| | | | 1/26/2009 16:02 | 117.508 | | -26.71 | 0.00 | -26.71 | C |
| 26438051 | <u>EUR</u> /GBP | 10K | 1/26/2009 16:21 | | 0.94411 | | | | Mkt |
| | | | 1/26/2009 18:02 | 0.94320 | | -12.66 | 0.00 | -12.66 | C |
| 26444645 | <u>EUR</u> /JPY | 10K | 1/26/2009 18:08 | | 116.640 | | | | Mkt |
| | | | 1/26/2009 18:10 | | 116.946 | -34.37 | 0.00 | -34.37 | C |
| 26444647 | <u>GBP</u> /JPY | 10K | 1/26/2009 18:08 | | 123.605 | | | | Mkt |
| | | | 1/26/2009 18:10 | | 124.040 | -48.85 | 0.00 | -48.85 | C |
| 26445834 | <u>EUR</u> /USD | 10K | 1/26/2009 18:20 | | 1.31348 | | | | Mkt |
| | | | 1/26/2009 18:23 | 1.31218 | | -13.00 | 0.00 | -13.00 | C |
| 26445842 | <u>EUR</u> /GBP | 10K | 1/26/2009 18:22 | | 0.94440 | | | | Mkt |
| | | | 1/26/2009 19:33 | 0.94352 | | -12.22 | 0.00 | -12.22 | C |
| 26445865 | <u>EUR</u> /USD | 10K | 1/26/2009 18:27 | | 1.31389 | | | | Mkt |
| | | | 1/26/2009 19:33 | 1.31086 | | -30.30 | 0.00 | -30.30 | C |
| 26454951 | <u>GBP</u> /JPY | 10K | 1/26/2009 20:28 | | 124.634 | | | | Mkt |
| | | | 1/26/2009 23:53 | 124.800 | | 18.61 | 0.15 | 18.76 | C |
| 26457364 | <u>EUR</u> /GBP | 10K | 1/26/2009 21:25 | | 0.94227 | | | | Mkt |
| | | | 1/26/2009 22:22 | | 0.94391 | -22.99 | -0.05 | -23.04 | C |
| 26462343 | <u>GBP</u> /USD | 10K | 1/26/2009 22:27 | | 1.40463 | | | | Mkt |
| | | | 1/26/2009 23:53 | 1.39851 | | -61.20 | 0.00 | -61.20 | C |
| 26462388 | <u>EUR</u> /GBP | 10K | 1/26/2009 22:40 | | 0.94175 | | | | Mkt |
| | | | 1/26/2009 23:25 | | 0.94443 | -37.45 | 0.00 | -37.45 | C |
| 26465313 | <u>USD</u> /JPY | 10K | 1/26/2009 23:40 | | 89.272 | | | | Mkt |
| | | | 1/26/2009 23:52 | 89.184 | | -9.87 | 0.00 | -9.87 | C |
| 26473565 | <u>EUR</u> /USD | 10K | 1/27/2009 2:17 | | 1.31669 | | | | Mkt |
| | | | 1/27/2009 2:18 | 1.31638 | | -3.10 | 0.00 | -3.10 | C |

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|----------|-----------------|-----|------------------------------------|---------|---------|---------|------|---------|----------|
| 26473588 | <u>EUR</u> /USD | 10K | 1/27/2009 2:26 1/27/2009 4:35 | 1.32170 | 1.31731 | 43.90 | 0.00 | 43.90 | Mkt C |
| 26473593 | <u>GBP</u> /USD | 10K | 1/27/2009 2:27 1/27/2009 4:35 | 1.40419 | 1.39740 | 67.90 | 0.00 | 67.90 | Mkt C |
| 26474714 | <u>USD</u> /CHF | 10K | 1/27/2009 2:31 1/27/2009 4:35 | 1.13965 | 1.13664 | 26.48 | 0.00 | 26.48 | Mkt C |
| 26474731 | <u>EUR</u> /JPY | 10K | 1/27/2009 2:39 1/27/2009 4:35 | 118.281 | 117.671 | 68.15 | 0.00 | 68.15 | Mkt C |
| 26474788 | <u>GBP</u> /JPY | 10K | 1/27/2009 2:48 1/27/2009 4:35 | 125.660 | 125.245 | 46.36 | 0.00 | 46.36 | Mkt C |
| 26483533 | <u>EUR</u> /GBP | 10K | 1/27/2009 4:28 1/27/2009 11:44 | 0.94074 | 0.93774 | 42.26 | 0.00 | 42.26 | Mkt C |
| 26484172 | <u>GBP</u> /USD | 10K | 1/27/2009 5:04 1/27/2009 5:16 | 1.40454 | 1.40595 | -14.10 | 0.00 | -14.10 | Mkt C |
| 26484182 | <u>EUR</u> /USD | 10K | 1/27/2009 5:08 1/27/2009 5:16 | 1.32118 | 1.32241 | -12.30 | 0.00 | -12.30 | Mkt C |
| 26484184 | <u>GBP</u> /JPY | 10K | 1/27/2009 5:08 1/27/2009 5:16 | 125.600 | 125.700 | -11.19 | 0.00 | -11.19 | Mkt C |
| 26484194 | <u>EUR</u> /JPY | 10K | 1/27/2009 5:10 1/27/2009 5:16 | 118.111 | 118.300 | -21.15 | 0.00 | -21.15 | Mkt C |
| 26487132 | <u>EUR</u> /USD | 10K | 1/27/2009 6:05 1/27/2009 6:13 | 1.32115 | 1.32332 | -21.70 | 0.00 | -21.70 | Mkt C |
| 26487134 | <u>GBP</u> /USD | 10K | 1/27/2009 6:05 1/27/2009 6:13 | 1.40602 | 1.40690 | -8.80 | 0.00 | -8.80 | Mkt C |
| 26487135 | <u>EUR</u> /JPY | 10K | 1/27/2009 6:06 1/27/2009 6:13 | 118.279 | 118.480 | -22.45 | 0.00 | -22.45 | Mkt C |
| 26487137 | <u>GBP</u> /JPY | 10K | 1/27/2009 6:06 1/27/2009 6:13 | 125.915 | 125.980 | -7.26 | 0.00 | -7.26 | Mkt C |
| 26501461 | <u>GBP</u> /USD | 10K | 1/27/2009 10:54 1/27/2009 11:06 | 1.41635 | 1.41450 | 18.50 | 0.00 | 18.50 | Mkt C |
| 26501476 | <u>GBP</u> /JPY | 10K | 1/27/2009 10:58 1/27/2009 11:05 | 126.340 | 126.290 | 5.61 | 0.00 | 5.61 | Mkt C |
| 26502363 | <u>GBP</u> /USD | 10K | 1/27/2009 11:12 1/27/2009 11:44 | 1.41052 | 1.41924 | -87.20 | 0.00 | -87.20 | Mkt C |
| 26502364 | <u>GBP</u> /JPY | 10K | 1/27/2009 11:12 1/27/2009 11:44 | 125.605 | 126.645 | -116.78 | 0.00 | -116.78 | Mkt C |
| 26502385 | <u>EUR</u> /JPY | 10K | 1/27/2009 11:16 | | 118.280 | | | | Mkt |

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|----------|-----------------|-----|-----------------|---------|---------|--------|-------|--------|-----|
| | | | 1/27/2009 11:44 | 117.637 | | -72.18 | 0.00 | -72.18 | C |
| 26505054 | <u>EUR</u> /GBP | 10K | 1/27/2009 11:52 | 0.93663 | | | | | Mkt |
| | | | 1/28/2009 7:41 | | 0.93180 | 68.77 | -0.05 | 68.72 | C |
| 26523098 | <u>GBP</u> /USD | 10K | 1/27/2009 16:06 | | 1.41719 | | | | Mkt |
| | | | 1/27/2009 16:19 | 1.41373 | | -34.60 | 0.00 | -34.60 | C |
| 26523103 | <u>GBP</u> /JPY | 10K | 1/27/2009 16:07 | | 126.005 | | | | Mkt |
| | | | 1/27/2009 16:19 | 125.915 | | -10.10 | 0.00 | -10.10 | C |
| 26525803 | <u>GBP</u> /USD | 10K | 1/27/2009 16:45 | | 1.41576 | | | | Mkt |
| | | | 1/28/2009 9:10 | 1.42850 | | 127.40 | 0.30 | 127.70 | C |
| 26525804 | <u>GBP</u> /JPY | 10K | 1/27/2009 16:45 | | 125.987 | | | | Mkt |
| | | | 1/28/2009 9:10 | 127.363 | | 154.33 | 0.15 | 154.48 | C |
| 26531384 | <u>NZD</u> /USD | 10K | 1/27/2009 18:41 | | 0.53000 | | | | Mkt |
| | | | 1/27/2009 19:05 | 0.52920 | | -8.00 | 0.00 | -8.00 | C |
| 26532144 | <u>USD</u> /CHF | 10K | 1/27/2009 19:05 | 1.13659 | | | | | Mkt |
| | | | 1/28/2009 9:10 | | 1.13527 | 11.63 | -0.30 | 11.33 | C |
| 26544746 | <u>EUR</u> /USD | 10K | 1/27/2009 23:27 | | 1.32079 | | | | Mkt |
| | | | 1/28/2009 9:10 | 1.32815 | | 73.60 | 0.00 | 73.60 | C |
| 26554886 | <u>EUR</u> /JPY | 10K | 1/28/2009 3:02 | | 118.206 | | | | Mkt |
| | | | 1/28/2009 9:10 | 118.415 | | 23.44 | 0.00 | 23.44 | C |
| 26564168 | <u>USD</u> /CAD | 10K | 1/28/2009 7:41 | 1.22296 | | | | | Mkt |
| | | | 1/28/2009 8:52 | | 1.22295 | 0.08 | 0.00 | 0.08 | C |
| 26567136 | <u>EUR</u> /GBP | 10K | 1/28/2009 8:52 | 0.92818 | | | | | Mkt |
| | | | 1/28/2009 9:02 | | 0.92898 | -11.45 | 0.00 | -11.45 | C |
| 26567175 | <u>USD</u> /CAD | 10K | 1/28/2009 9:02 | 1.22093 | | | | | Mkt |
| | | | 1/28/2009 9:10 | | 1.22250 | -12.84 | 0.00 | -12.84 | C |
| 26571462 | <u>EUR</u> /GBP | 10K | 1/28/2009 11:00 | 0.92805 | | | | | Mkt |
| | | | 1/29/2009 6:23 | | 0.92800 | 0.71 | 0.15 | 0.86 | C |
| 26571493 | <u>GBP</u> /USD | 10K | 1/28/2009 11:10 | | 1.42880 | | | | Mkt |
| | | | 1/28/2009 11:14 | 1.42720 | | -16.00 | 0.00 | -16.00 | C |
| 26572747 | <u>GBP</u> /USD | 10K | 1/28/2009 11:25 | | 1.42989 | | | | Mkt |
| | | | 1/28/2009 19:26 | 1.42557 | | -43.20 | 0.00 | -43.20 | C |
| 26575204 | <u>GBP</u> /JPY | 10K | 1/28/2009 12:09 | | 127.755 | | | | Mkt |
| | | | 1/28/2009 19:31 | ##### | | 95.12 | 0.00 | 95.12 | C |
| 26617872 | <u>GBP</u> /JPY | 10K | 1/28/2009 21:33 | | 128.705 | | | | Mkt |
| | | | 1/29/2009 0:44 | 128.395 | | -34.29 | 1.20 | -33.09 | C |
| 26626257 | <u>EUR</u> /USD | 10K | 1/29/2009 0:54 | 1.31169 | | | | | Mkt |
| | | | 1/29/2009 1:40 | | 1.31260 | -9.10 | 0.00 | -9.10 | C |

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|----------|-----------------|-----|------------------------------------|---------|---------|--------|-------|--------|----------|
| 26628849 | <u>EUR</u> /JPY | 10K | 1/29/2009 2:11 1/29/2009 6:15 | 118.267 | 117.913 | 39.35 | 0.00 | 39.35 | Mkt C |
| 26644177 | <u>GBP</u> /JPY | 10K | 1/29/2009 6:58 1/29/2009 8:00 | 126.785 | 127.259 | -52.55 | 0.00 | -52.55 | Mkt C |
| 26649710 | <u>GBP</u> /JPY | 10K | 1/29/2009 8:01 1/29/2009 8:09 | 127.275 | 127.525 | -27.73 | 0.00 | -27.73 | Mkt C |
| 26649720 | <u>EUR</u> /JPY | 10K | 1/29/2009 8:02 1/29/2009 8:09 | 117.785 | 118.173 | -43.03 | 0.00 | -43.03 | Mkt C |
| 26649730 | <u>EUR</u> /GBP | 10K | 1/29/2009 8:03 1/30/2009 14:21 | 0.92593 | 0.90243 | 335.47 | 0.05 | 335.52 | Mkt C |
| 26652156 | <u>GBP</u> /JPY | 10K | 1/29/2009 9:04 1/29/2009 16:29 | 128.355 | 127.505 | 94.85 | 0.00 | 94.85 | Mkt C |
| 26652157 | <u>GBP</u> /USD | 10K | 1/29/2009 9:05 1/29/2009 16:45 | 1.42993 | 1.41476 | 151.70 | 0.00 | 151.70 | Mkt C |
| 26657393 | <u>USD</u> /CAD | 10K | 1/29/2009 11:10 1/29/2009 16:30 | 1.21723 | 1.21801 | -6.40 | 0.00 | -6.40 | Mkt C |
| 26660715 | <u>EUR</u> /JPY | 10K | 1/29/2009 12:08 1/29/2009 16:01 | 117.493 | 117.922 | -47.73 | 0.00 | -47.73 | Mkt C |
| 26676784 | <u>EUR</u> /JPY | 10K | 1/29/2009 16:28 1/29/2009 17:47 | 117.187 | 116.627 | 62.36 | 0.00 | 62.36 | Mkt C |
| 26677935 | <u>EUR</u> /USD | 10K | 1/29/2009 16:32 1/29/2009 17:44 | 1.30436 | 1.29781 | 65.50 | 0.00 | 65.50 | Mkt C |
| 26678838 | <u>GBP</u> /JPY | 10K | 1/29/2009 16:46 1/29/2009 17:24 | ##### | 128.405 | -35.60 | 0.00 | -35.60 | Mkt C |
| 26678855 | <u>NZD</u> /USD | 10K | 1/29/2009 16:47 1/29/2009 17:44 | 0.51691 | 0.51649 | 4.20 | 0.00 | 4.20 | Mkt C |
| 26679631 | <u>AUD</u> /USD | 10K | 1/29/2009 16:53 1/29/2009 17:47 | 0.65558 | 0.65498 | 6.00 | 0.00 | 6.00 | Mkt C |
| 26680425 | <u>USD</u> /CHF | 10K | 1/29/2009 17:00 1/29/2009 17:43 | 1.15109 | 1.14941 | 14.59 | 0.00 | 14.59 | Mkt C |
| 26683118 | <u>GBP</u> /JPY | 10K | 1/29/2009 17:32 1/29/2009 17:36 | 128.080 | 128.330 | -27.83 | 0.00 | -27.83 | Mkt C |
| 26683120 | <u>GBP</u> /JPY | 10K | 1/29/2009 17:32 1/29/2009 17:33 | 128.070 | 128.245 | -19.49 | 0.00 | -19.49 | Mkt C |
| 26684913 | <u>NZD</u> /USD | 10K | 1/29/2009 17:56 1/29/2009 22:53 | 0.51553 | 0.51446 | 10.70 | -1.00 | 9.70 | Mkt C |
| 26684915 | <u>AUD</u> /USD | 10K | 1/29/2009 17:57 | 0.65341 | | | | | Mkt |

| | | | | | | | | | |
|----------|-----------------|-----|-----------------|---------|---------|--------|-------|--------|-----|
| | | | 1/30/2009 4:38 | | 0.64620 | 72.10 | -1.50 | 70.60 | C |
| 26684917 | <u>EUR</u> /JPY | 10K | 1/29/2009 17:57 | 116.291 | | | | | Mkt |
| | | | 1/29/2009 20:10 | | 116.560 | -29.92 | 0.00 | -29.92 | C |
| 26684921 | <u>EUR</u> /USD | 10K | 1/29/2009 17:57 | 1.29651 | | | | | Mkt |
| | | | 1/30/2009 4:38 | | 1.29010 | 64.10 | -0.40 | 63.70 | C |
| 26684928 | <u>USD</u> /CAD | 10K | 1/29/2009 17:57 | | 1.22139 | | | | Mkt |
| | | | 1/30/2009 4:38 | 1.22820 | | 55.45 | -0.40 | 55.05 | C |
| 26684942 | <u>GBP</u> /JPY | 10K | 1/29/2009 17:58 | 127.860 | | | | | Mkt |
| | | | 1/29/2009 19:25 | | 128.605 | -83.01 | 0.00 | -83.01 | C |
| 26684962 | <u>USD</u> /CHF | 10K | 1/29/2009 18:01 | | 1.15150 | | | | Mkt |
| | | | 1/30/2009 2:07 | 1.15201 | | 4.43 | -0.10 | 4.33 | C |
| 26691651 | <u>USD</u> /JPY | 10K | 1/29/2009 20:12 | | 89.906 | | | | Mkt |
| | | | 1/29/2009 22:48 | 90.075 | | 18.76 | 0.05 | 18.81 | C |
| 26697045 | <u>NZD</u> /USD | 10K | 1/29/2009 22:58 | 0.51318 | | | | | Mkt |
| | | | 1/30/2009 4:38 | | 0.51194 | 12.40 | 0.00 | 12.40 | C |
| 26697049 | <u>USD</u> /JPY | 10K | 1/29/2009 23:00 | 90.043 | | | | | Mkt |
| | | | 1/29/2009 23:08 | | 90.070 | -3.00 | 0.00 | -3.00 | C |
| 26697053 | <u>EUR</u> /JPY | 10K | 1/29/2009 23:02 | 116.450 | | | | | Mkt |
| | | | 1/29/2009 23:27 | | 116.402 | 5.33 | 0.00 | 5.33 | C |
| 26697087 | <u>USD</u> /JPY | 10K | 1/29/2009 23:12 | 89.949 | | | | | Mkt |
| | | | 1/29/2009 23:28 | | 90.041 | -10.22 | 0.00 | -10.22 | C |
| 26698849 | <u>USD</u> /JPY | 10K | 1/29/2009 23:28 | | 90.050 | | | | Mkt |
| | | | 1/30/2009 0:05 | 89.920 | | -14.46 | 0.00 | -14.46 | C |
| 26699878 | <u>EUR</u> /JPY | 10K | 1/30/2009 0:14 | 116.108 | | | | | Mkt |
| | | | 1/30/2009 4:31 | | 115.289 | 91.58 | 0.00 | 91.58 | C |
| 26699879 | <u>USD</u> /JPY | 10K | 1/30/2009 0:15 | 89.840 | | | | | Mkt |
| | | | 1/30/2009 4:31 | | 89.438 | 44.95 | 0.00 | 44.95 | C |
| 26702790 | <u>GBP</u> /JPY | 10K | 1/30/2009 0:54 | 127.410 | | | | | Mkt |
| | | | 1/30/2009 4:31 | | 127.130 | 31.31 | 0.00 | 31.31 | C |
| 26707936 | <u>GBP</u> /USD | 10K | 1/30/2009 2:31 | 1.42203 | | | | | Mkt |
| | | | 1/30/2009 4:38 | | 1.42163 | 4.00 | 0.00 | 4.00 | C |
| 26713206 | <u>GBP</u> /JPY | 10K | 1/30/2009 4:54 | 127.025 | | | | | Mkt |
| | | | 1/30/2009 4:55 | | 127.125 | -11.19 | 0.00 | -11.19 | C |
| 26713218 | <u>GBP</u> /JPY | 10K | 1/30/2009 5:02 | 126.920 | | | | | Mkt |
| | | | 1/30/2009 7:01 | | 127.710 | -88.25 | 0.00 | -88.25 | C |
| 26713219 | <u>EUR</u> /JPY | 10K | 1/30/2009 5:02 | 115.131 | | | | | Mkt |
| | | | 1/30/2009 7:01 | | 115.575 | -49.60 | 0.00 | -49.60 | C |

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|----------|-----------------|-----|------------------------------------|---------|---------|--------|------|--------|----------|
| 26713226 | <u>EUR</u> /USD | 10K | 1/30/2009 5:04 1/30/2009 7:01 | 1.28831 | 1.29113 | -28.20 | 0.00 | -28.20 | Mkt C |
| 26713230 | <u>GBP</u> /USD | 10K | 1/30/2009 5:05 1/30/2009 7:01 | 1.42013 | 1.42683 | -67.00 | 0.00 | -67.00 | Mkt C |
| 26722851 | <u>EUR</u> /JPY | 10K | 1/30/2009 9:04 1/30/2009 9:10 | 114.970 | 115.060 | -10.07 | 0.00 | -10.07 | Mkt C |
| 26722859 | <u>GBP</u> /USD | 10K | 1/30/2009 9:05 1/30/2009 10:01 | 1.42647 | 1.42711 | -6.40 | 0.00 | -6.40 | Mkt C |
| 26724308 | <u>GBP</u> /JPY | 10K | 1/30/2009 9:12 1/30/2009 10:01 | 127.565 | 127.705 | -15.66 | 0.00 | -15.66 | Mkt C |
| 26724341 | <u>EUR</u> /GBP | 10K | 1/30/2009 9:17 1/30/2009 9:17 | 0.89986 | 0.90012 | -3.72 | 0.00 | -3.72 | Mkt C |
| 26724342 | <u>EUR</u> /GBP | 10K | 1/30/2009 9:17 1/30/2009 14:10 | 0.89989 | 0.90184 | -27.80 | 0.00 | -27.80 | Mkt C |
| 26725147 | <u>USD</u> /JPY | 10K | 1/30/2009 9:37 1/30/2009 10:01 | 89.401 | 89.493 | -10.29 | 0.00 | -10.29 | Mkt C |
| 26726997 | <u>GBP</u> /USD | 10K | 1/30/2009 10:05 1/30/2009 14:08 | 1.42635 | 1.42869 | -23.40 | 0.00 | -23.40 | Mkt C |
| 26726998 | <u>GBP</u> /JPY | 10K | 1/30/2009 10:05 1/30/2009 14:09 | 127.790 | 127.655 | 15.06 | 0.00 | 15.06 | Mkt C |
| 26727047 | <u>USD</u> /JPY | 10K | 1/30/2009 10:19 1/30/2009 14:11 | 89.610 | 89.533 | 8.59 | 0.00 | 8.59 | Mkt C |
| 26732348 | <u>USD</u> /CAD | 10K | 1/30/2009 12:00 1/30/2009 14:29 | 1.23518 | 1.23592 | -5.99 | 0.00 | -5.99 | Mkt C |
| 26740678 | <u>USD</u> /CHF | 10K | 1/30/2009 14:08 1/30/2009 14:27 | 1.16088 | 1.16429 | -29.37 | 0.00 | -29.37 | Mkt C |
| 26741656 | <u>GBP</u> /JPY | 10K | 1/30/2009 14:12 1/30/2009 14:27 | 127.640 | 128.061 | -47.04 | 0.00 | -47.04 | Mkt C |
| 26742614 | <u>GBP</u> /USD | 10K | 1/30/2009 14:27 1/30/2009 15:01 | 1.43134 | 1.43098 | 3.60 | 0.00 | 3.60 | Mkt C |
| 26742647 | <u>GBP</u> /JPY | 10K | 1/30/2009 14:30 1/30/2009 15:02 | ##### | 128.267 | 23.17 | 0.00 | 23.17 | Mkt C |
| 26743551 | <u>USD</u> /JPY | 10K | 1/30/2009 14:39 1/30/2009 15:02 | 89.716 | 89.771 | -6.13 | 0.00 | -6.13 | Mkt C |
| 26745156 | <u>USD</u> /CAD | 10K | 1/30/2009 15:02 1/30/2009 16:05 | 1.23377 | 1.23849 | -38.26 | 0.00 | -38.26 | Mkt C |
| 26747000 | <u>EUR</u> /USD | 10K | 1/30/2009 15:30 | 1.28360 | | | | | Mkt |

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|--|-----------------|-----|-----------------|---------|-----------------|---------------|------|-----------------|-----|
| | | | 1/30/2009 16:04 | | 1.28345 | 1.50 | 0.00 | 1.50 | C |
| 26752832 | <u>EUR</u> /JPY | 10K | 1/30/2009 17:04 | 114.816 | | | | | Mkt |
| | | | 1/30/2009 17:18 | | 115.142 | -36.27 | 0.00 | -36.27 | C |
| Total: | | | | | 2,134.47 | -22.65 | | 2,111.82 | |
| Posted at statement period of time: | | | | | 2,134.47 | -22.65 | | | |

OUTSTANDING ORDERS

| Order # | Type | Ticket | Currency | Volume | Date | B/S | Price | Market Price |
|----------|------|----------|-----------------|--------|-----------------|-----|---------|--------------|
| 60838961 | S | 26743517 | <u>EUR</u> /GBP | 10K | 1/30/2009 14:37 | B | 0.89910 | 0.88326 |
| 60839822 | S | 26743570 | <u>EUR</u> /GBP | 10K | 1/30/2009 14:41 | B | 0.89780 | 0.88326 |

OPEN / FLOATING POSITION

| Ticket # | Currency | Volume | Date | Sold | Bought | Floating P/L | Rollover | Net P/L | Condition |
|--|-----------------|--------|-----------------|---------|---------|---------------|-------------|---------------|-----------|
| 26743517 | <u>EUR</u> /GBP | 10K | 1/30/2009 14:37 | 0.89911 | | 229.78 | 0.05 | 229.83 | Mkt |
| | | | 1/31/2009 21:59 | | 0.88326 | | | | |
| 26743570 | <u>EUR</u> /GBP | 10K | 1/30/2009 14:41 | 0.89786 | | 211.66 | 0.05 | 211.71 | Mkt |
| | | | 1/31/2009 21:59 | | 0.88326 | | | | |
| Total: | | | | | | 441.44 | 0.10 | 441.54 | |
| Posted at statement period of time: | | | | | | | 0.10 | | |

ACCOUNT ACTIVITY

| Time Posted | Code | Ticket # | Amount | Balance |
|----------------|----------|----------|---------|----------|
| 1/5/2009 22:55 | PnL | 25413487 | 108.05 | 1,187.85 |
| 1/6/2009 0:41 | Rollover | 25413487 | -0.40 | 1,187.45 |
| 1/6/2009 13:38 | PnL | 25456411 | 101.05 | 1,288.50 |
| 1/6/2009 15:06 | PnL | 25484366 | -23.90 | 1,264.60 |
| 1/7/2009 1:21 | PnL | 25521602 | -9.60 | 1,255.00 |
| 1/7/2009 1:39 | Rollover | 25485037 | -0.10 | 1,254.90 |
| 1/7/2009 11:28 | PnL | 25533436 | -159.73 | 1,095.17 |
| 1/7/2009 13:44 | PnL | 25485037 | 128.83 | 1,224.00 |
| 1/8/2009 1:34 | Rollover | 25555955 | -0.30 | 1,223.40 |
| 1/8/2009 1:34 | Rollover | 25573170 | -0.30 | 1,223.70 |
| 1/9/2009 0:51 | Rollover | 25573170 | -0.50 | 1,222.90 |
| 1/9/2009 0:51 | Rollover | 25555955 | -0.50 | 1,222.40 |

| | | | | |
|-----------------|----------|----------|---------|----------|
| 1/9/2009 2:11 | PnL | 25573170 | 2.43 | 1,224.83 |
| 1/9/2009 2:23 | PnL | 25555955 | 61.99 | 1,286.82 |
| 1/9/2009 2:45 | PnL | 25653178 | -11.20 | 1,275.62 |
| 1/9/2009 2:45 | PnL | 25653157 | -9.30 | 1,266.32 |
| 1/9/2009 6:37 | PnL | 25662148 | -20.60 | 1,245.72 |
| 1/9/2009 6:51 | PnL | 25663397 | -8.20 | 1,237.52 |
| 1/9/2009 8:34 | PnL | 25663465 | -14.30 | 1,223.22 |
| 1/9/2009 8:34 | PnL | 25662138 | 10.60 | 1,233.82 |
| 1/9/2009 11:21 | PnL | 25668726 | -31.70 | 1,202.12 |
| 1/9/2009 11:21 | PnL | 25668745 | 38.70 | 1,240.82 |
| 1/9/2009 16:52 | PnL | 25671129 | -37.50 | 1,203.32 |
| 1/10/2009 0:31 | Rollover | 25670671 | -0.50 | 1,202.82 |
| 1/12/2009 1:27 | PnL | 25713125 | -25.96 | 1,176.86 |
| 1/12/2009 1:27 | PnL | 25670671 | 118.09 | 1,294.95 |
| 1/12/2009 6:59 | PnL | 25725194 | -41.80 | 1,253.15 |
| 1/12/2009 6:59 | PnL | 25725168 | -59.52 | 1,193.63 |
| 1/12/2009 11:33 | PnL | 25733013 | -118.30 | 1,075.33 |
| 1/12/2009 11:33 | PnL | 25733097 | 1.40 | 1,076.73 |
| 1/12/2009 15:04 | PnL | 25746124 | -33.81 | 1,042.92 |
| 1/12/2009 15:20 | PnL | 25748122 | -28.10 | 1,014.82 |
| 1/12/2009 15:27 | PnL | 25747671 | 10.00 | 1,024.82 |
| 1/12/2009 15:42 | PnL | 25748565 | -10.39 | 1,014.43 |
| 1/12/2009 16:05 | PnL | 25748837 | 10.87 | 1,025.30 |
| 1/12/2009 23:43 | PnL | 25750495 | 38.66 | 1,063.96 |
| 1/13/2009 0:56 | Rollover | 25750495 | 0.10 | 1,064.06 |
| 1/13/2009 4:10 | PnL | 25776368 | -17.33 | 1,046.73 |
| 1/13/2009 4:33 | PnL | 25775094 | 8.86 | 1,055.59 |
| 1/13/2009 7:34 | PnL | 25787155 | -52.03 | 1,003.56 |
| 1/13/2009 13:36 | PnL | 25785587 | 115.85 | 1,119.41 |
| 1/13/2009 13:49 | PnL | 25800647 | 37.40 | 1,156.81 |
| 1/13/2009 22:15 | PnL | 25827354 | 77.09 | 1,233.90 |
| 1/13/2009 23:40 | PnL | 25814587 | 8.71 | 1,242.61 |
| 1/14/2009 0:29 | Rollover | 25814587 | 0.20 | 1,242.81 |
| 1/14/2009 0:29 | Rollover | 25827354 | -1.20 | 1,241.61 |
| 1/14/2009 7:25 | PnL | 25849055 | 8.18 | 1,249.79 |
| 1/14/2009 7:43 | PnL | 25871882 | -16.22 | 1,233.57 |
| 1/14/2009 8:01 | PnL | 25873610 | -63.88 | 1,169.69 |

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| 1/14/2009 11:32 | PnL | 25879109 | 5.90 | 1,175.59 |
| 1/14/2009 14:16 | PnL | 25877579 | -13.94 | 1,161.65 |
| 1/14/2009 15:04 | PnL | 25888860 | -9.30 | 1,152.35 |
| 1/14/2009 15:04 | PnL | 25877582 | 66.30 | 1,218.65 |
| 1/14/2009 15:07 | PnL | 25889325 | -117.72 | 1,100.93 |
| 1/14/2009 23:59 | PnL | 25892628 | -28.10 | 1,072.83 |
| 1/14/2009 23:59 | PnL | 25892624 | -81.30 | 991.53 |
| 1/15/2009 0:55 | PnL | 25912496 | -18.97 | 972.56 |
| 1/15/2009 0:57 | Rollover | 25892624 | -4.40 | 968.16 |
| 1/15/2009 0:57 | Rollover | 25892628 | -4.80 | 963.36 |
| 1/15/2009 11:00 | PnL | 25935944 | -14.91 | 948.45 |
| 1/15/2009 12:27 | PnL | 25935972 | -52.64 | 895.81 |
| 1/15/2009 16:09 | PnL | 25914541 | 3.14 | 898.95 |
| 1/15/2009 18:55 | PnL | 25939424 | 97.03 | 995.98 |
| 1/15/2009 18:55 | PnL | 25914521 | 103.20 | 1,099.18 |
| 1/16/2009 1:43 | Rollover | 25969743 | -1.10 | 1,098.08 |
| 1/16/2009 1:43 | Rollover | 25971930 | -0.70 | 1,097.38 |
| 1/16/2009 1:43 | Rollover | 25961448 | -0.50 | 1,096.88 |
| 1/16/2009 2:36 | PnL | 25971930 | -51.88 | 1,045.00 |
| 1/16/2009 2:36 | PnL | 25961448 | 33.01 | 1,078.01 |
| 1/16/2009 2:37 | PnL | 25969743 | -72.10 | 1,005.91 |
| 1/16/2009 8:15 | PnL | 25998715 | -28.11 | 977.80 |
| 1/16/2009 8:15 | PnL | 25986908 | 26.10 | 1,003.90 |
| 1/16/2009 11:50 | PnL | 25985547 | 88.72 | 1,092.62 |
| 1/16/2009 13:10 | PnL | 26002463 | 43.70 | 1,136.32 |
| 1/16/2009 13:56 | PnL | 26013150 | 0.40 | 1,136.72 |
| 1/16/2009 14:18 | PnL | 26016899 | -25.50 | 1,111.22 |
| 1/16/2009 15:02 | PnL | 26013143 | -129.94 | 981.28 |
| 1/16/2009 15:31 | PnL | 26020647 | -16.22 | 965.06 |
| 1/19/2009 0:52 | PnL | 26022604 | 109.58 | 1,074.64 |
| 1/19/2009 1:00 | PnL | 26040243 | -15.73 | 1,058.91 |
| 1/19/2009 1:46 | PnL | 26045037 | 1.48 | 1,060.39 |
| 1/19/2009 2:48 | PnL | 26046032 | 1.65 | 1,062.04 |
| 1/19/2009 2:50 | PnL | 26046423 | -12.80 | 1,049.24 |
| 1/19/2009 3:46 | PnL | 26047197 | -8.01 | 1,041.23 |
| 1/19/2009 4:09 | PnL | 26047181 | 19.70 | 1,060.93 |
| 1/19/2009 4:39 | PnL | 26052312 | -6.30 | 1,054.63 |

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| 1/19/2009 4:39 | PnL | 26052354 | -11.98 | 1,042.65 |
| 1/19/2009 7:28 | PnL | 26057161 | 12.20 | 1,054.85 |
| 1/19/2009 7:38 | PnL | 26057351 | -12.00 | 1,042.85 |
| 1/19/2009 7:53 | PnL | 26057734 | 23.74 | 1,066.59 |
| 1/19/2009 8:02 | PnL | 26057800 | -41.98 | 1,024.61 |
| 1/19/2009 11:16 | PnL | 26064014 | -30.71 | 993.90 |
| 1/19/2009 11:23 | PnL | 26059634 | 18.60 | 1,012.50 |
| 1/19/2009 16:46 | PnL | 26064068 | 65.36 | 1,077.86 |
| 1/19/2009 16:46 | PnL | 26064630 | 76.40 | 1,154.26 |
| 1/19/2009 18:10 | PnL | 26089839 | -11.69 | 1,142.57 |
| 1/19/2009 18:19 | PnL | 26092012 | -12.41 | 1,130.16 |
| 1/19/2009 18:19 | PnL | 26089798 | -3.80 | 1,126.36 |
| 1/19/2009 18:27 | PnL | 26089891 | -3.53 | 1,122.83 |
| 1/19/2009 18:35 | PnL | 26092059 | -23.21 | 1,099.62 |
| 1/19/2009 20:09 | PnL | 26092085 | -7.76 | 1,091.86 |
| 1/20/2009 0:11 | Rollover | 26095577 | -1.00 | 1,089.76 |
| 1/20/2009 0:11 | Rollover | 26092092 | -1.10 | 1,090.76 |
| 1/20/2009 0:11 | Rollover | 26093599 | -0.20 | 1,089.56 |
| 1/20/2009 2:14 | PnL | 26092092 | 102.50 | 1,224.33 |
| 1/20/2009 2:14 | PnL | 26093599 | 32.27 | 1,121.83 |
| 1/20/2009 2:14 | PnL | 26095577 | 149.50 | 1,373.83 |
| 1/20/2009 3:03 | PnL | 26116460 | -7.41 | 1,366.42 |
| 1/20/2009 5:57 | PnL | 26116452 | 14.40 | 1,380.82 |
| 1/20/2009 5:57 | PnL | 26116490 | -40.60 | 1,340.22 |
| 1/20/2009 5:57 | PnL | 26116448 | 27.56 | 1,367.78 |
| 1/20/2009 5:57 | PnL | 26117323 | -31.99 | 1,335.79 |
| 1/20/2009 11:39 | PnL | 26137731 | -24.10 | 1,311.69 |
| 1/20/2009 11:39 | PnL | 26127425 | -19.74 | 1,291.95 |
| 1/20/2009 12:34 | PnL | 26138378 | 0.20 | 1,292.15 |
| 1/20/2009 14:29 | PnL | 26140885 | -31.10 | 1,261.05 |
| 1/20/2009 14:29 | PnL | 26138388 | -26.10 | 1,234.95 |
| 1/20/2009 14:31 | PnL | 26126971 | 192.94 | 1,427.89 |
| 1/20/2009 14:31 | PnL | 26126965 | 216.10 | 1,643.99 |
| 1/20/2009 16:20 | PnL | 26155727 | -8.23 | 1,635.76 |
| 1/20/2009 16:30 | PnL | 26151849 | 0.44 | 1,636.20 |
| 1/20/2009 16:33 | PnL | 26151844 | -51.27 | 1,584.93 |
| 1/20/2009 16:33 | PnL | 26151842 | -53.40 | 1,531.53 |

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| 1/20/2009 18:13 | PnL | 26158387 | -62.80 | 1,468.73 |
| 1/20/2009 18:14 | PnL | 26157661 | -21.48 | 1,447.25 |
| 1/20/2009 20:02 | PnL | 26162170 | 0.63 | 1,447.88 |
| 1/21/2009 0:44 | Rollover | 26162147 | -0.70 | 1,447.18 |
| 1/21/2009 0:44 | Rollover | 26162154 | -1.00 | 1,446.18 |
| 1/21/2009 0:44 | Rollover | 26168794 | -0.70 | 1,445.48 |
| 1/21/2009 0:44 | Rollover | 26162150 | -1.20 | 1,444.28 |
| 1/21/2009 2:22 | PnL | 26168794 | -42.34 | 1,401.94 |
| 1/21/2009 2:22 | PnL | 26162154 | 14.00 | 1,415.94 |
| 1/21/2009 2:22 | PnL | 26162147 | -18.90 | 1,419.44 |
| 1/21/2009 2:22 | PnL | 26162150 | 22.40 | 1,438.34 |
| 1/21/2009 6:06 | PnL | 26194721 | -4.00 | 1,415.44 |
| 1/21/2009 6:06 | PnL | 26194697 | -17.70 | 1,387.84 |
| 1/21/2009 6:06 | PnL | 26194699 | -9.90 | 1,405.54 |
| 1/21/2009 7:04 | PnL | 26198293 | 33.50 | 1,421.34 |
| 1/21/2009 7:05 | PnL | 26199150 | 11.30 | 1,432.64 |
| 1/21/2009 7:05 | PnL | 26198252 | 35.70 | 1,514.16 |
| 1/21/2009 7:05 | PnL | 26198265 | 45.82 | 1,478.46 |
| 1/21/2009 9:01 | PnL | 26200906 | -0.33 | 1,513.83 |
| 1/21/2009 9:01 | PnL | 26200899 | 4.80 | 1,518.63 |
| 1/21/2009 9:10 | PnL | 26205572 | -3.56 | 1,515.07 |
| 1/21/2009 11:32 | PnL | 26205542 | -14.70 | 1,500.37 |
| 1/21/2009 12:13 | PnL | 26210254 | -41.20 | 1,459.17 |
| 1/21/2009 16:31 | PnL | 26212750 | -40.10 | 1,419.07 |
| 1/21/2009 19:32 | PnL | 26229329 | -43.70 | 1,375.37 |
| 1/21/2009 19:32 | PnL | 26205575 | 117.03 | 1,492.40 |
| 1/21/2009 19:32 | PnL | 26200903 | 123.80 | 1,616.20 |
| 1/21/2009 19:32 | PnL | 26200489 | 296.80 | 1,913.00 |
| 1/21/2009 21:46 | PnL | 26243639 | -15.23 | 1,897.77 |
| 1/22/2009 1:05 | PnL | 26244859 | 7.53 | 1,905.30 |
| 1/22/2009 1:44 | PnL | 26255525 | -13.38 | 1,891.92 |
| 1/22/2009 1:44 | PnL | 26246061 | 99.49 | 1,991.41 |
| 1/22/2009 1:44 | PnL | 26246014 | 48.30 | 2,039.71 |
| 1/22/2009 1:44 | PnL | 26244882 | 135.83 | 2,175.54 |
| 1/22/2009 2:42 | PnL | 26259336 | -10.20 | 2,165.34 |
| 1/22/2009 2:52 | PnL | 26260423 | -32.41 | 2,132.93 |
| 1/22/2009 2:52 | PnL | 26260420 | -18.73 | 2,114.20 |

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| 1/22/2009 8:55 | PnL | 26262546 | 22.50 | 2,136.70 |
| 1/22/2009 8:55 | PnL | 26262530 | 14.12 | 2,150.82 |
| 1/22/2009 8:55 | PnL | 26262528 | -47.41 | 2,103.41 |
| 1/22/2009 11:46 | PnL | 26278161 | 10.65 | 2,114.06 |
| 1/22/2009 15:58 | PnL | 26278111 | 25.02 | 2,195.04 |
| 1/22/2009 15:58 | PnL | 26277190 | 122.90 | 2,317.94 |
| 1/22/2009 15:58 | PnL | 26282863 | 55.96 | 2,170.02 |
| 1/22/2009 15:58 | PnL | 26277189 | 170.26 | 2,488.20 |
| 1/22/2009 16:11 | PnL | 26298403 | -42.86 | 2,445.34 |
| 1/22/2009 16:11 | PnL | 26297570 | -19.75 | 2,425.59 |
| 1/22/2009 17:02 | PnL | 26300869 | -34.83 | 2,390.76 |
| 1/22/2009 17:02 | PnL | 26300866 | -21.40 | 2,369.36 |
| 1/23/2009 0:54 | PnL | 26317952 | -8.20 | 2,361.16 |
| 1/23/2009 1:02 | PnL | 26317918 | -0.70 | 2,352.56 |
| 1/23/2009 1:02 | PnL | 26317947 | -7.90 | 2,353.26 |
| 1/23/2009 1:50 | PnL | 26319667 | 2.02 | 2,354.58 |
| 1/23/2009 1:50 | PnL | 26319639 | -10.88 | 2,343.70 |
| 1/23/2009 1:50 | PnL | 26319631 | 13.47 | 2,357.17 |
| 1/23/2009 1:50 | PnL | 26319624 | -0.20 | 2,356.97 |
| 1/23/2009 8:11 | PnL | 26333726 | -60.45 | 2,296.52 |
| 1/23/2009 10:11 | PnL | 26343965 | 13.20 | 2,309.72 |
| 1/23/2009 10:31 | PnL | 26322300 | 251.00 | 2,560.72 |
| 1/23/2009 10:31 | PnL | 26320995 | 359.56 | 2,995.95 |
| 1/23/2009 10:31 | PnL | 26322297 | 75.67 | 2,636.39 |
| 1/23/2009 10:31 | PnL | 26320993 | 269.53 | 3,265.48 |
| 1/23/2009 11:11 | PnL | 26351287 | -24.95 | 3,240.53 |
| 1/23/2009 11:11 | PnL | 26351285 | -25.97 | 3,214.56 |
| 1/23/2009 11:55 | PnL | 26353878 | -18.46 | 3,196.10 |
| 1/23/2009 12:10 | PnL | 26354810 | -16.80 | 3,179.30 |
| 1/23/2009 12:10 | PnL | 26354805 | 4.20 | 3,183.50 |
| 1/25/2009 23:16 | PnL | 26386457 | -4.87 | 3,178.63 |
| 1/25/2009 23:16 | PnL | 26386465 | -3.70 | 3,246.88 |
| 1/25/2009 23:16 | PnL | 26386455 | 38.00 | 3,250.58 |
| 1/25/2009 23:16 | PnL | 26386456 | 33.95 | 3,212.58 |
| 1/26/2009 0:32 | PnL | 26388579 | 0.20 | 3,247.08 |
| 1/26/2009 0:32 | PnL | 26388577 | -44.00 | 3,167.07 |
| 1/26/2009 0:32 | PnL | 26389732 | -36.01 | 3,211.07 |

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| 1/26/2009 0:32 | PnL | 26388592 | -68.19 | 3,098.88 |
| 1/26/2009 0:32 | PnL | 26388594 | -25.63 | 3,073.25 |
| 1/26/2009 1:27 | PnL | 26395897 | -0.60 | 3,072.65 |
| 1/26/2009 1:27 | PnL | 26395899 | -22.51 | 3,050.14 |
| 1/26/2009 1:27 | PnL | 26395894 | 4.30 | 3,054.44 |
| 1/26/2009 6:20 | PnL | 26409992 | 37.80 | 3,175.78 |
| 1/26/2009 6:20 | PnL | 26411362 | 27.32 | 3,137.98 |
| 1/26/2009 6:20 | PnL | 26411307 | 56.22 | 3,110.66 |
| 1/26/2009 6:20 | PnL | 26411339 | 8.30 | 3,184.08 |
| 1/26/2009 6:45 | PnL | 26412586 | -34.89 | 3,149.19 |
| 1/26/2009 6:45 | PnL | 26412592 | -29.60 | 3,119.59 |
| 1/26/2009 6:45 | PnL | 26412590 | -38.50 | 3,081.09 |
| 1/26/2009 6:45 | PnL | 26412584 | -41.30 | 3,039.79 |
| 1/26/2009 7:03 | PnL | 26414433 | -28.19 | 3,011.60 |
| 1/26/2009 8:08 | PnL | 26415121 | -129.20 | 2,882.40 |
| 1/26/2009 8:46 | PnL | 26414462 | -165.67 | 2,716.73 |
| 1/26/2009 10:10 | PnL | 26414485 | -25.31 | 2,691.42 |
| 1/26/2009 10:10 | PnL | 26414461 | -52.21 | 2,639.21 |
| 1/26/2009 10:42 | PnL | 26422215 | 32.42 | 2,671.63 |
| 1/26/2009 10:42 | PnL | 26421541 | 75.03 | 2,746.66 |
| 1/26/2009 11:04 | PnL | 26422528 | 2.12 | 2,748.78 |
| 1/26/2009 11:05 | PnL | 26422525 | 17.55 | 2,766.33 |
| 1/26/2009 11:43 | PnL | 26423236 | 10.75 | 2,777.08 |
| 1/26/2009 11:43 | PnL | 26423258 | -4.10 | 2,772.98 |
| 1/26/2009 12:30 | PnL | 26424052 | -3.25 | 2,769.73 |
| 1/26/2009 12:30 | PnL | 26424043 | -43.15 | 2,726.58 |
| 1/26/2009 13:09 | PnL | 26425829 | -35.77 | 2,690.81 |
| 1/26/2009 15:34 | PnL | 26426789 | 72.25 | 2,763.06 |
| 1/26/2009 15:39 | PnL | 26436002 | -49.17 | 2,713.89 |
| 1/26/2009 15:40 | PnL | 26429932 | 78.70 | 2,792.59 |
| 1/26/2009 15:40 | PnL | 26431292 | 74.99 | 2,867.58 |
| 1/26/2009 16:02 | PnL | 26436624 | -15.09 | 2,852.49 |
| 1/26/2009 16:02 | PnL | 26436694 | -26.71 | 2,825.78 |
| 1/26/2009 18:02 | PnL | 26438051 | -12.66 | 2,813.12 |
| 1/26/2009 18:10 | PnL | 26444647 | -48.85 | 2,764.27 |
| 1/26/2009 18:10 | PnL | 26444645 | -34.37 | 2,729.90 |
| 1/26/2009 18:23 | PnL | 26445834 | -13.00 | 2,716.90 |

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| 1/26/2009 19:33 | PnL | 26445865 | -30.30 | 2,686.60 |
| 1/26/2009 19:33 | PnL | 26445842 | -12.22 | 2,674.38 |
| 1/26/2009 22:22 | PnL | 26457364 | -22.99 | 2,651.39 |
| 1/26/2009 23:25 | PnL | 26462388 | -37.45 | 2,613.94 |
| 1/26/2009 23:52 | PnL | 26465313 | -9.87 | 2,604.07 |
| 1/26/2009 23:53 | PnL | 26454951 | 18.61 | 2,622.68 |
| 1/26/2009 23:53 | PnL | 26462343 | -61.20 | 2,561.48 |
| 1/27/2009 0:41 | Rollover | 26454951 | 0.15 | 2,561.58 |
| 1/27/2009 0:41 | Rollover | 26457364 | -0.05 | 2,561.43 |
| 1/27/2009 2:18 | PnL | 26473565 | -3.10 | 2,558.48 |
| 1/27/2009 4:35 | PnL | 26474788 | 46.36 | 2,604.84 |
| 1/27/2009 4:35 | PnL | 26474731 | 68.15 | 2,672.99 |
| 1/27/2009 4:35 | PnL | 26474714 | 26.48 | 2,699.47 |
| 1/27/2009 4:35 | PnL | 26473593 | 67.90 | 2,767.37 |
| 1/27/2009 4:35 | PnL | 26473588 | 43.90 | 2,811.27 |
| 1/27/2009 5:16 | PnL | 26484194 | -21.15 | 2,790.12 |
| 1/27/2009 5:16 | PnL | 26484184 | -11.19 | 2,778.93 |
| 1/27/2009 5:16 | PnL | 26484182 | -12.30 | 2,766.63 |
| 1/27/2009 5:16 | PnL | 26484172 | -14.10 | 2,752.53 |
| 1/27/2009 6:13 | PnL | 26487137 | -7.26 | 2,745.27 |
| 1/27/2009 6:13 | PnL | 26487135 | -22.45 | 2,722.82 |
| 1/27/2009 6:13 | PnL | 26487134 | -8.80 | 2,714.02 |
| 1/27/2009 6:13 | PnL | 26487132 | -21.70 | 2,692.32 |
| 1/27/2009 11:05 | PnL | 26501476 | 5.61 | 2,697.93 |
| 1/27/2009 11:06 | PnL | 26501461 | 18.50 | 2,716.43 |
| 1/27/2009 11:44 | PnL | 26502385 | -72.18 | 2,644.25 |
| 1/27/2009 11:44 | PnL | 26502364 | -116.78 | 2,527.47 |
| 1/27/2009 11:44 | PnL | 26502363 | -87.20 | 2,440.27 |
| 1/27/2009 11:44 | PnL | 26483533 | 42.26 | 2,482.53 |
| 1/27/2009 16:19 | PnL | 26523098 | -34.60 | 2,447.93 |
| 1/27/2009 16:19 | PnL | 26523103 | -10.10 | 2,437.83 |
| 1/27/2009 19:05 | PnL | 26531384 | -8.00 | 2,429.83 |
| 1/28/2009 0:29 | Rollover | 26525803 | 0.30 | 2,430.13 |
| 1/28/2009 0:29 | Rollover | 26532144 | -0.30 | 2,429.83 |
| 1/28/2009 0:29 | Rollover | 26505054 | -0.05 | 2,429.78 |
| 1/28/2009 0:29 | Rollover | 26525804 | 0.15 | 2,429.93 |
| 1/28/2009 7:41 | PnL | 26505054 | 68.77 | 2,498.70 |

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| 1/28/2009 8:52 | PnL | 26564168 | 0.08 | 2,498.78 |
| 1/28/2009 9:02 | PnL | 26567136 | -11.45 | 2,487.33 |
| 1/28/2009 9:10 | PnL | 26525803 | 127.40 | 2,614.73 |
| 1/28/2009 9:10 | PnL | 26532144 | 11.63 | 2,877.73 |
| 1/28/2009 9:10 | PnL | 26525804 | 154.33 | 2,866.10 |
| 1/28/2009 9:10 | PnL | 26544746 | 73.60 | 2,711.77 |
| 1/28/2009 9:10 | PnL | 26554886 | 23.44 | 2,638.17 |
| 1/28/2009 9:10 | PnL | 26567175 | -12.84 | 2,864.89 |
| 1/28/2009 11:14 | PnL | 26571493 | -16.00 | 2,848.89 |
| 1/28/2009 19:26 | PnL | 26572747 | -43.20 | 2,805.69 |
| 1/28/2009 19:31 | PnL | 26575204 | 95.12 | 2,900.81 |
| 1/29/2009 0:44 | PnL | 26617872 | -34.29 | 2,866.52 |
| 1/29/2009 1:14 | Rollover | 26617872 | 1.20 | 2,867.87 |
| 1/29/2009 1:14 | Rollover | 26571462 | 0.15 | 2,866.67 |
| 1/29/2009 1:40 | PnL | 26626257 | -9.10 | 2,858.77 |
| 1/29/2009 6:15 | PnL | 26628849 | 39.35 | 2,898.12 |
| 1/29/2009 6:23 | PnL | 26571462 | 0.71 | 2,898.83 |
| 1/29/2009 8:00 | PnL | 26644177 | -52.55 | 2,846.28 |
| 1/29/2009 8:09 | PnL | 26649720 | -43.03 | 2,803.25 |
| 1/29/2009 8:09 | PnL | 26649710 | -27.73 | 2,775.52 |
| 1/29/2009 16:01 | PnL | 26660715 | -47.73 | 2,727.79 |
| 1/29/2009 16:29 | PnL | 26652156 | 94.85 | 2,822.64 |
| 1/29/2009 16:30 | PnL | 26657393 | -6.40 | 2,816.24 |
| 1/29/2009 16:45 | PnL | 26652157 | 151.70 | 2,967.94 |
| 1/29/2009 17:24 | PnL | 26678838 | -35.60 | 2,932.34 |
| 1/29/2009 17:33 | PnL | 26683120 | -19.49 | 2,912.85 |
| 1/29/2009 17:36 | PnL | 26683118 | -27.83 | 2,885.02 |
| 1/29/2009 17:43 | PnL | 26680425 | 14.59 | 2,899.61 |
| 1/29/2009 17:44 | PnL | 26677935 | 65.50 | 2,965.11 |
| 1/29/2009 17:44 | PnL | 26678855 | 4.20 | 2,969.31 |
| 1/29/2009 17:47 | PnL | 26676784 | 62.36 | 3,031.67 |
| 1/29/2009 17:47 | PnL | 26679631 | 6.00 | 3,037.67 |
| 1/29/2009 19:25 | PnL | 26684942 | -83.01 | 2,954.66 |
| 1/29/2009 20:10 | PnL | 26684917 | -29.92 | 2,924.74 |
| 1/29/2009 22:48 | PnL | 26691651 | 18.76 | 2,943.50 |
| 1/29/2009 22:53 | PnL | 26684913 | 10.70 | 2,954.20 |
| 1/29/2009 23:08 | PnL | 26697049 | -3.00 | 2,951.20 |

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|-----------------|----------|----------|--------|----------|
| 1/29/2009 23:27 | PnL | 26697053 | 5.33 | 2,956.53 |
| 1/29/2009 23:28 | PnL | 26697087 | -10.22 | 2,946.31 |
| 1/30/2009 0:05 | PnL | 26698849 | -14.46 | 2,931.85 |
| 1/30/2009 0:53 | Rollover | 26691651 | 0.05 | 2,931.50 |
| 1/30/2009 0:53 | Rollover | 26684962 | -0.10 | 2,931.40 |
| 1/30/2009 0:53 | Rollover | 26684921 | -0.40 | 2,931.45 |
| 1/30/2009 0:53 | Rollover | 26684915 | -1.50 | 2,929.90 |
| 1/30/2009 0:53 | Rollover | 26684928 | -0.40 | 2,929.50 |
| 1/30/2009 0:53 | Rollover | 26684913 | -1.00 | 2,928.50 |
| 1/30/2009 0:53 | Rollover | 26649730 | 0.05 | 2,928.55 |
| 1/30/2009 2:07 | PnL | 26684962 | 4.43 | 2,932.98 |
| 1/30/2009 4:31 | PnL | 26702790 | 31.31 | 2,964.29 |
| 1/30/2009 4:31 | PnL | 26699879 | 44.95 | 3,009.24 |
| 1/30/2009 4:31 | PnL | 26699878 | 91.58 | 3,100.82 |
| 1/30/2009 4:38 | PnL | 26707936 | 4.00 | 3,104.82 |
| 1/30/2009 4:38 | PnL | 26684928 | 55.45 | 3,160.27 |
| 1/30/2009 4:38 | PnL | 26697045 | 12.40 | 3,172.67 |
| 1/30/2009 4:38 | PnL | 26684921 | 64.10 | 3,236.77 |
| 1/30/2009 4:38 | PnL | 26684915 | 72.10 | 3,308.87 |
| 1/30/2009 4:55 | PnL | 26713206 | -11.19 | 3,297.68 |
| 1/30/2009 7:01 | PnL | 26713218 | -88.25 | 3,209.43 |
| 1/30/2009 7:01 | PnL | 26713219 | -49.60 | 3,159.83 |
| 1/30/2009 7:01 | PnL | 26713226 | -28.20 | 3,131.63 |
| 1/30/2009 7:01 | PnL | 26713230 | -67.00 | 3,064.63 |
| 1/30/2009 9:10 | PnL | 26722851 | -10.07 | 3,054.56 |
| 1/30/2009 9:17 | PnL | 26724341 | -3.72 | 3,050.84 |
| 1/30/2009 10:01 | PnL | 26725147 | -10.29 | 3,040.55 |
| 1/30/2009 10:01 | PnL | 26724308 | -15.66 | 3,024.89 |
| 1/30/2009 10:01 | PnL | 26722859 | -6.40 | 3,018.49 |
| 1/30/2009 14:08 | PnL | 26726997 | -23.40 | 2,995.09 |
| 1/30/2009 14:09 | PnL | 26726998 | 15.06 | 3,010.15 |
| 1/30/2009 14:10 | PnL | 26724342 | -27.80 | 2,982.35 |
| 1/30/2009 14:11 | PnL | 26727047 | 8.59 | 2,990.94 |
| 1/30/2009 14:21 | PnL | 26649730 | 335.47 | 3,326.41 |
| 1/30/2009 14:27 | PnL | 26741656 | -47.04 | 3,279.37 |
| 1/30/2009 14:27 | PnL | 26740678 | -29.37 | 3,250.00 |
| 1/30/2009 14:29 | PnL | 26732348 | -5.99 | 3,244.01 |

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|-----------------|----------|----------|-----------------|----------|
| 1/30/2009 15:01 | PnL | 26742614 | 3.60 | 3,247.61 |
| 1/30/2009 15:02 | PnL | 26742647 | 23.17 | 3,270.78 |
| 1/30/2009 15:02 | PnL | 26743551 | -6.13 | 3,264.65 |
| 1/30/2009 16:04 | PnL | 26747000 | 1.50 | 3,266.15 |
| 1/30/2009 16:05 | PnL | 26745156 | -38.26 | 3,227.89 |
| 1/30/2009 17:18 | PnL | 26752832 | -36.27 | 3,191.62 |
| 1/31/2009 1:02 | Rollover | 26743517 | 0.05 | 3,191.72 |
| 1/31/2009 1:02 | Rollover | 26743570 | 0.05 | 3,191.67 |
| Total: | | | 2,111.92 | |

ACCOUNT SUMMARY

| | |
|---------------------------|-----------------|
| Beginning Balance | 1,079.80 |
| Trading Commission | 0.00 |
| Rollover Fee | -22.55 |
| Profit/Loss of Trade | 2,134.47 |
| Deposit | 0.00 |
| Withdrawal | 0.00 |
| Options Payout | 0.00 |
| Options Commission | 0.00 |
| Administrative fee | 0.00 |
| Management Fee | 0.00 |
| Performance Fee | 0.00 |
| Deposit Rollback | 0.00 |
| ASP Commission | 0.00 |
| Interest on Usable Margin | 0.00 |
| Ending Balance | 3,191.72 |
| Floating P/L | 441.44 |
| Equity | 3,633.16 |
| Necessary Margin | 50.00 |
| Usable Margin | 3,583.16 |

Notes:

Under normal market conditions, the FCM's prices are 1 to 2 pips above interbank
