



Carries Turnover Report

Report for 24/06/2010

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