

September-08

|           |       | EUR/USD |     | USD/JPY |     | GBP/USD |     | USD/CHF |     | AUD/USD |     | USD/CAD |     | EUR/JPY |      | EUR/GBP |     |
|-----------|-------|---------|-----|---------|-----|---------|-----|---------|-----|---------|-----|---------|-----|---------|------|---------|-----|
|           |       | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd  | 1st     | 2nd |
| <b>1</b>  | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
| <b>2</b>  | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
| <b>3</b>  | P/L 1 |         |     |         |     |         |     |         |     |         |     | -67     | -67 |         |      |         |     |
|           | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
| <b>4</b>  | P/L 1 | 80      | 178 |         |     |         |     | 6       | 6   |         |     |         |     |         |      |         |     |
|           | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
| <b>5</b>  | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
| <b>6</b>  |       |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
| <b>7</b>  |       |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
| <b>8</b>  | P/L 1 | 5       | 5   |         |     | -24     | -24 |         |     |         |     |         |     | -123    | -123 |         |     |
|           | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
| <b>9</b>  | P/L 1 |         |     | 0       | 0   |         |     |         |     | -92     | -92 |         |     |         |      |         |     |
|           | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
| <b>10</b> | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |
|           | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |      |         |     |

September-08

|    |       | EUR/USD |     | USD/JPY |     | GBP/USD |     | USD/CHF |     | AUD/USD |     | USD/CAD |     | EUR/JPY |     | EUR/GBP |     |
|----|-------|---------|-----|---------|-----|---------|-----|---------|-----|---------|-----|---------|-----|---------|-----|---------|-----|
|    |       | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd | 1st     | 2nd |
| 11 | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 12 | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 13 |       |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 14 |       |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 15 | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 16 | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 17 | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 18 | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 19 | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 4     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 20 |       |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 21 |       |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
| 22 | P/L 1 |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 2     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |
|    | 3     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |         |     |

September-08

|                 |       | EUR/USD    |     | USD/JPY  |     | GBP/USD    |     | USD/CHF   |     | AUD/USD     |     | USD/CAD     |     | EUR/JPY     |     | EUR/GBP   |     |
|-----------------|-------|------------|-----|----------|-----|------------|-----|-----------|-----|-------------|-----|-------------|-----|-------------|-----|-----------|-----|
|                 |       | 1st        | 2nd | 1st      | 2nd | 1st        | 2nd | 1st       | 2nd | 1st         | 2nd | 1st         | 2nd | 1st         | 2nd | 1st       | 2nd |
| 23              | 4     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | P/L 1 |            |     | 0        | 0   |            |     |           |     |             |     |             |     |             |     | 18        | 18  |
|                 | 2     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 3     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
| 24              | 4     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | P/L 1 |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 2     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 3     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
| 25              | 4     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | P/L 1 |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 2     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 3     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
| 26              | 4     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | P/L 1 |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 2     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 3     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
| 27              |       |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
| 28              |       |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
| 29              | P/L 1 |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 2     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 3     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 4     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
| 30              | P/L 1 |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 2     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 3     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
|                 | 4     |            |     |          |     |            |     |           |     |             |     |             |     |             |     |           |     |
| <b>Net Pips</b> |       | <b>268</b> |     | <b>0</b> |     | <b>-48</b> |     | <b>12</b> |     | <b>-184</b> |     | <b>-134</b> |     | <b>-246</b> |     | <b>36</b> |     |

|                |   |   |   |   |   |   |   |   |   |
|----------------|---|---|---|---|---|---|---|---|---|
| <b>Trade +</b> | 2 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 1 |
| <b>Trade -</b> | 0 | 0 | 1 | 0 | 1 | 1 | 1 | 1 | 1 |
| <b>Neutral</b> | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

|                         |     |     |     |     |     |     |      |    |
|-------------------------|-----|-----|-----|-----|-----|-----|------|----|
| <b>Largest + (pips)</b> | 178 | n/a | n/a | 6   | n/a | n/a | n/a  | 18 |
| <b>Largest - (pips)</b> | n/a | n/a | -24 | n/a | -92 | -82 | -123 | -5 |