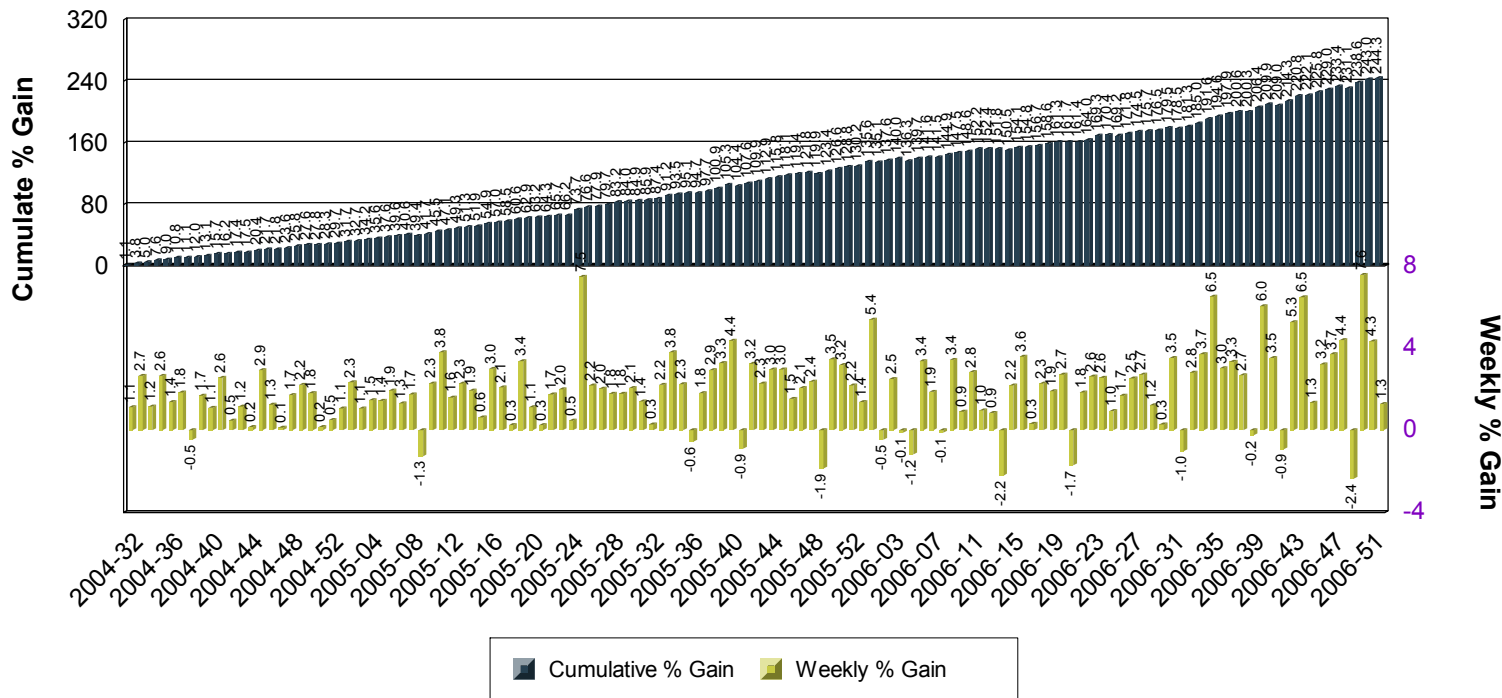




Horizon FX Investments

Investment Computation

Investment Growth Chart



Contract Margin: 6,950.00

Broker Fee: 30.00

Initial Investment:

150,000.00

| ActivityDate | Units | Description | Trade | Buy | Sell | PercentGain | Gain | Balance |
|--------------|-------|--------------------|-------|----------|----------|-------------|-----------|------------|
| 08/03/2004 | 21.00 | EUR/USD 100K Forex | S | 1.2235 | 1.2242 | -1.40 | -2,100.00 | 147,900.00 |
| 08/06/2004 | 21.00 | EUR/USD 100K Forex | L | 1.2102 | 1.2123 | 1.12 | 3,780.00 | 151,680.00 |
| 08/10/2004 | 21.00 | EUR/USD 100K Forex | L | 1.2276 | 1.2285 | 1.96 | 1,260.00 | 152,940.00 |
| 08/11/2004 | 21.00 | EUR/USD 100K Forex | S | 1.2232 | 1.2216 | 3.78 | 2,730.00 | 155,670.00 |
| 08/13/2004 | 21.00 | EUR/USD 100K Forex | L | 1.2219 | 1.2222 | 3.78 | 0.00 | 155,670.00 |
| 08/18/2004 | 22.00 | EUR/USD 100K Forex | S | 1.2321 | 1.2315 | 4.22 | 660.00 | 156,330.00 |
| 08/20/2004 | 22.00 | EUR/USD 100K Forex | L | 1.2288 | 1.2296 | 4.95 | 1,100.00 | 157,430.00 |
| 08/23/2004 | 22.00 | EUR/USD 100K Forex | S | 1.2185 | 1.2173 | 6.27 | 1,980.00 | 159,410.00 |
| 08/27/2004 | 22.00 | EUR/USD 100K Forex | S | 1.2070 | 1.2058 | 7.59 | 1,980.00 | 161,390.00 |
| 08/31/2004 | 23.00 | EUR/USD 100K Forex | L | 1.2114 | 1.2107 | 6.06 | -2,300.00 | 159,090.00 |
| 09/02/2004 | 23.00 | EUR/USD 100K Forex | S | 1.2171 | 1.2160 | 7.29 | 1,840.00 | 160,930.00 |
| 09/03/2004 | 23.00 | EUR/USD 100K Forex | S | 1.2130 | 1.2116 | 8.97 | 2,530.00 | 163,460.00 |
| 09/08/2004 | 23.00 | EUR/USD 100K Forex | S | 1.2051 | 1.2043 | 9.74 | 1,150.00 | 164,610.00 |
| 09/09/2004 | 23.00 | EUR/USD 100K Forex | L | 1.2169 | 1.2179 | 10.81 | 1,610.00 | 166,220.00 |
| 09/14/2004 | 23.00 | EUR/USD 100K Forex | S | 1.2247 | 1.2242 | 11.12 | 460.00 | 166,680.00 |
| 09/17/2004 | 23.00 | EUR/USD 100K Forex | S | 1.2166 | 1.2168 | 10.35 | -1,150.00 | 165,530.00 |
| 09/21/2004 | 23.00 | EUR/USD 100K Forex | L | 1.2255 | 1.2263 | 11.12 | 1,150.00 | 166,680.00 |
| 09/24/2004 | 23.00 | EUR/USD 100K Forex | L | 1.2313 | 1.2322 | 12.04 | 1,380.00 | 168,060.00 |
| 09/29/2004 | 24.00 | USD/JPY 100K Forex | S | 110.9500 | 110.8400 | 13.15 | 1,661.81 | 169,721.81 |
| 10/04/2004 | 24.00 | EUR/USD 100K Forex | S | 1.2299 | 1.2290 | 14.11 | 1,440.00 | 171,161.81 |
| 10/08/2004 | 24.00 | EUR/USD 100K Forex | L | 1.2313 | 1.2326 | 15.71 | 2,400.00 | 173,561.81 |
| 10/14/2004 | 24.00 | EUR/USD 100K Forex | L | 1.2405 | 1.2399 | 14.27 | -2,160.00 | 171,401.81 |
| 10/15/2004 | 24.00 | EUR/USD 100K Forex | L | 1.2397 | 1.2412 | 16.19 | 2,880.00 | 174,281.81 |
| 10/19/2004 | 25.00 | EUR/USD 100K Forex | L | 1.2495 | 1.2500 | 16.52 | 500.00 | 174,781.81 |
| 10/20/2004 | 25.00 | EUR/USD 100K Forex | L | 1.2590 | 1.2598 | 17.35 | 1,250.00 | 176,031.81 |

| ActivityDate | Units | Description | Trade | Buy | Sell | PercentGain | Gain | Balance |
|--------------|-------|--------------------|-------|----------|----------|-------------|-----------|------------|
| 10/27/2004 | 25.00 | EUR/USD 100K Forex | L | 1.2775 | 1.2767 | 15.52 | -2,750.00 | 173,281.81 |
| 10/28/2004 | 25.00 | EUR/USD 100K Forex | L | 1.2771 | 1.2777 | 16.02 | 750.00 | 174,031.81 |
| 10/29/2004 | 25.00 | EUR/USD 100K Forex | L | 1.2752 | 1.2764 | 17.52 | 2,250.00 | 176,281.81 |
| 11/03/2004 | 25.00 | USD/JPY 100K Forex | S | 106.7200 | 106.6500 | 18.12 | 890.88 | 177,172.70 |
| 11/04/2004 | 25.00 | EUR/USD 100K Forex | L | 1.2810 | 1.2821 | 19.45 | 2,000.00 | 179,172.70 |
| 11/05/2004 | 25.00 | EUR/USD 100K Forex | L | 1.2908 | 1.2917 | 20.45 | 1,500.00 | 180,672.70 |
| 11/10/2004 | 25.00 | EUR/USD 100K Forex | L | 1.2878 | 1.2883 | 20.78 | 500.00 | 181,172.70 |
| 11/12/2004 | 25.00 | USD/JPY 100K Forex | S | 105.7800 | 105.6900 | 21.70 | 1,378.87 | 182,551.56 |
| 11/16/2004 | 26.00 | EUR/USD 100K Forex | L | 1.2955 | 1.2950 | 20.31 | -2,080.00 | 180,471.56 |
| 11/18/2004 | 26.00 | USD/JPY 100K Forex | L | 103.7600 | 103.8200 | 20.80 | 722.60 | 181,194.16 |
| 11/19/2004 | 26.00 | EUR/USD 100K Forex | L | 1.2999 | 1.3008 | 21.84 | 1,560.00 | 182,754.16 |
| 11/24/2004 | 26.00 | EUR/USD 100K Forex | L | 1.3127 | 1.3140 | 23.57 | 2,600.00 | 185,354.16 |
| 11/30/2004 | 26.00 | EUR/USD 100K Forex | L | 1.3238 | 1.3244 | 24.09 | 780.00 | 186,134.16 |
| 12/01/2004 | 26.00 | USD/JPY 100K Forex | S | 102.9600 | 102.8900 | 24.75 | 988.88 | 187,123.04 |
| 12/03/2004 | 26.00 | EUR/USD 100K Forex | L | 1.3321 | 1.3330 | 25.79 | 1,560.00 | 188,683.04 |
| 12/06/2004 | 27.00 | EUR/USD 100K Forex | L | 1.3424 | 1.3429 | 26.15 | 540.00 | 189,223.04 |
| 12/07/2004 | 27.00 | EUR/USD 100K Forex | S | 1.3441 | 1.3430 | 27.59 | 2,160.00 | 191,383.04 |
| 12/15/2004 | 27.00 | EUR/USD 100K Forex | S | 1.3339 | 1.3348 | 25.43 | -3,240.00 | 188,143.04 |
| 12/17/2004 | 27.00 | EUR/USD 100K Forex | L | 1.3276 | 1.3292 | 27.77 | 3,510.00 | 191,653.04 |
| 12/21/2004 | 27.00 | USD/JPY 100K Forex | L | 104.2300 | 104.2900 | 28.26 | 743.36 | 192,396.40 |
| 12/22/2004 | 27.00 | EUR/USD 100K Forex | L | 1.3375 | 1.3378 | 28.26 | 0.00 | 192,396.40 |
| 12/28/2004 | 27.00 | EUR/USD 100K Forex | S | 1.3611 | 1.3600 | 29.70 | 2,160.00 | 194,556.40 |
| 12/30/2004 | 27.00 | EUR/USD 100K Forex | L | 1.3649 | 1.3650 | 29.34 | -540.00 | 194,016.40 |
| 01/05/2005 | 27.00 | EUR/USD 100K Forex | S | 1.3256 | 1.3244 | 30.96 | 2,430.00 | 196,446.40 |
| 01/07/2005 | 27.00 | EUR/USD 100K Forex | L | 1.3180 | 1.3187 | 31.68 | 1,080.00 | 197,526.40 |
| 01/11/2005 | 28.00 | USD/JPY 100K Forex | S | 104.0600 | 103.9800 | 32.56 | 1,314.26 | 198,840.66 |
| 01/13/2005 | 28.00 | EUR/USD 100K Forex | S | 1.3239 | 1.3235 | 32.75 | 280.00 | 199,120.66 |
| 01/19/2005 | 28.00 | EUR/USD 100K Forex | L | 1.3089 | 1.3083 | 31.07 | -2,520.00 | 196,600.66 |
| 01/20/2005 | 28.00 | EUR/USD 100K Forex | S | 1.2978 | 1.2959 | 34.05 | 4,480.00 | 201,080.66 |
| 01/21/2005 | 28.00 | USD/JPY 100K Forex | L | 103.6300 | 103.6700 | 34.21 | 240.35 | 201,321.02 |
| 01/25/2005 | 28.00 | USD/JPY 100K Forex | L | 103.1300 | 103.2400 | 35.64 | 2,143.34 | 203,464.36 |
| 02/02/2005 | 29.00 | EUR/USD 100K Forex | L | 1.3067 | 1.3073 | 36.22 | 870.00 | 204,334.36 |
| 02/04/2005 | 29.00 | EUR/USD 100K Forex | S | 1.2974 | 1.2964 | 37.58 | 2,030.00 | 206,364.36 |
| 02/07/2005 | 29.00 | USD/JPY 100K Forex | S | 104.4200 | 104.3300 | 38.66 | 1,631.68 | 207,996.03 |
| 02/08/2005 | 29.00 | EUR/USD 100K Forex | L | 1.2734 | 1.2742 | 39.63 | 1,450.00 | 209,446.03 |
| 02/10/2005 | 29.00 | USD/JPY 100K Forex | S | 105.6300 | 105.6600 | 38.50 | -1,693.40 | 207,752.64 |
| 02/10/2005 | 29.00 | EUR/USD 100K Forex | S | 1.2801 | 1.2796 | 38.89 | 580.00 | 208,332.64 |
| 02/15/2005 | 29.00 | EUR/USD 100K Forex | L | 1.2980 | 1.2991 | 40.44 | 2,320.00 | 210,652.64 |
| 02/18/2005 | 29.00 | EUR/USD 100K Forex | L | 1.3035 | 1.3039 | 40.63 | 290.00 | 210,942.64 |
| 02/22/2005 | 30.00 | EUR/USD 100K Forex | L | 1.3203 | 1.3196 | 38.63 | -3,000.00 | 207,942.64 |
| 02/23/2005 | 30.00 | USD/JPY 100K Forex | S | 104.7400 | 104.6800 | 39.17 | 819.53 | 208,762.16 |
| 02/25/2005 | 30.00 | EUR/USD 100K Forex | L | 1.3168 | 1.3172 | 39.37 | 300.00 | 209,062.16 |
| 03/03/2005 | 30.00 | EUR/USD 100K Forex | S | 1.3140 | 1.3134 | 39.97 | 900.00 | 209,962.16 |
| 03/05/2005 | 30.00 | USD/JPY 100K Forex | S | 105.3100 | 105.1900 | 41.66 | 2,522.38 | 212,484.54 |
| 03/09/2005 | 30.00 | EUR/USD 100K Forex | L | 1.3335 | 1.3348 | 43.66 | 3,000.00 | 215,484.54 |
| 03/11/2005 | 30.00 | EUR/USD 100K Forex | L | 1.3410 | 1.3422 | 45.46 | 2,700.00 | 218,184.54 |
| 03/16/2005 | 31.00 | USD/JPY 100K Forex | S | 104.0800 | 104.0100 | 46.23 | 1,156.34 | 219,340.88 |
| 03/18/2005 | 31.00 | EUR/USD 100K Forex | S | 1.3308 | 1.3301 | 47.05 | 1,240.00 | 220,580.88 |
| 03/22/2005 | 31.00 | EUR/USD 100K Forex | S | 1.3165 | 1.3156 | 48.29 | 1,860.00 | 222,440.88 |
| 03/23/2005 | 31.00 | EUR/USD 100K Forex | S | 1.3038 | 1.3030 | 49.33 | 1,550.00 | 223,990.88 |
| 03/29/2005 | 32.00 | USD/JPY 100K Forex | L | 107.0500 | 107.1200 | 50.08 | 1,131.11 | 225,121.99 |
| 03/31/2005 | 32.00 | EUR/USD 100K Forex | L | 1.2957 | 1.2962 | 50.51 | 640.00 | 225,761.99 |
| 04/01/2005 | 32.00 | USD/JPY 100K Forex | L | 107.1500 | 107.2200 | 51.26 | 1,129.16 | 226,891.15 |
| 04/07/2005 | 32.00 | EUR/USD 100K Forex | S | 1.2875 | 1.2869 | 51.90 | 960.00 | 227,851.15 |
| 04/12/2005 | 32.00 | EUR/USD 100K Forex | S | 1.2946 | 1.2934 | 53.82 | 2,880.00 | 230,731.15 |
| 04/13/2005 | 32.00 | USD/JPY 100K Forex | L | 107.2000 | 107.2000 | 53.18 | -960.00 | 229,771.15 |
| 04/14/2005 | 32.00 | EUR/USD 100K Forex | S | 1.2810 | 1.2799 | 54.89 | 2,560.00 | 232,331.15 |
| 04/18/2005 | 33.00 | USD/JPY 100K Forex | L | 107.5800 | 107.6500 | 55.66 | 1,155.84 | 233,486.99 |
| 04/20/2005 | 33.00 | EUR/USD 100K Forex | L | 1.2999 | 1.3008 | 56.98 | 1,980.00 | 235,466.99 |
| 04/26/2005 | 33.00 | EUR/USD 100K Forex | L | 1.2952 | 1.2957 | 57.42 | 660.00 | 236,126.99 |
| 04/28/2005 | 33.00 | EUR/USD 100K Forex | S | 1.2923 | 1.2915 | 58.52 | 1,650.00 | 237,776.99 |
| 04/29/2005 | 33.00 | USD/JPY 100K Forex | L | 105.0200 | 104.9900 | 57.23 | -1,932.95 | 235,844.05 |
| 05/03/2005 | 33.00 | EUR/USD 100K Forex | L | 1.2862 | 1.2873 | 58.99 | 2,640.00 | 238,484.05 |
| 05/04/2005 | 33.00 | USD/JPY 100K Forex | L | 104.3900 | 104.4400 | 59.38 | 589.86 | 239,073.90 |
| 05/06/2005 | 33.00 | USD/JPY 100K Forex | L | 104.7400 | 104.8300 | 60.61 | 1,843.16 | 240,917.06 |

| ActivityDate | Units | Description | Trade | Buy | Sell | PercentGain | Gain | Balance |
|--------------|-------|--------------------|-------|----------|----------|-------------|-----------|------------|
| 05/10/2005 | 34.00 | EUR/USD 100K Forex | L | 1.2854 | 1.2857 | 60.61 | 0.00 | 240,917.06 |
| 05/11/2005 | 34.00 | EUR/USD 100K Forex | S | 1.2858 | 1.2845 | 62.88 | 3,400.00 | 244,317.06 |
| 05/13/2005 | 34.00 | EUR/USD 100K Forex | L | 1.2646 | 1.2644 | 61.74 | -1,700.00 | 242,617.06 |
| 05/16/2005 | 34.00 | USD/JPY 100K Forex | S | 107.5900 | 107.5100 | 62.75 | 1,510.00 | 244,127.06 |
| 05/17/2005 | 34.00 | EUR/USD 100K Forex | S | 1.2629 | 1.2624 | 63.20 | 680.00 | 244,807.06 |
| 05/18/2005 | 34.00 | EUR/USD 100K Forex | L | 1.2640 | 1.2636 | 61.62 | -2,380.00 | 242,427.06 |
| 05/19/2005 | 34.00 | USD/JPY 100K Forex | L | 107.1300 | 107.1800 | 62.00 | 566.12 | 242,993.17 |
| 05/24/2005 | 34.00 | EUR/USD 100K Forex | L | 1.2580 | 1.2593 | 64.26 | 3,400.00 | 246,393.17 |
| 05/25/2005 | 34.00 | USD/JPY 100K Forex | L | 107.4700 | 107.4300 | 62.74 | -2,285.94 | 244,107.24 |
| 05/26/2005 | 34.00 | USD/JPY 100K Forex | L | 108.1100 | 108.1900 | 63.73 | 1,494.10 | 245,601.33 |
| 05/31/2005 | 35.00 | EUR/USD 100K Forex | S | 1.2346 | 1.2339 | 64.67 | 1,400.00 | 247,001.33 |
| 06/01/2005 | 35.00 | EUR/USD 100K Forex | L | 1.2240 | 1.2245 | 65.13 | 700.00 | 247,701.33 |
| 06/02/2005 | 35.00 | USD/JPY 100K Forex | S | 108.3900 | 108.3300 | 65.73 | 888.52 | 248,589.85 |
| 06/06/2005 | 35.00 | EUR/USD 100K Forex | L | 1.2265 | 1.2262 | 64.33 | -2,100.00 | 246,489.85 |
| 06/09/2005 | 35.00 | EUR/USD 100K Forex | S | 1.2233 | 1.2222 | 66.19 | 2,800.00 | 249,289.85 |
| 06/13/2005 | 35.00 | USD/JPY 100K Forex | L | 109.1200 | 109.2300 | 67.84 | 2,474.67 | 251,764.52 |
| 06/15/2005 | 35.00 | EUR/USD 100K Forex | L | 1.2063 | 1.2081 | 71.34 | 5,250.00 | 257,014.52 |
| 06/17/2005 | 35.00 | EUR/USD 100K Forex | L | 1.2205 | 1.2218 | 73.68 | 3,500.00 | 260,514.52 |
| 06/20/2005 | 37.00 | USD/JPY 100K Forex | L | 109.0200 | 109.0800 | 74.29 | 925.20 | 261,439.73 |
| 06/21/2005 | 37.00 | USD/JPY 100K Forex | S | 108.9700 | 108.8700 | 75.82 | 2,288.55 | 263,728.28 |
| 06/22/2005 | 37.00 | EUR/USD 100K Forex | S | 1.2133 | 1.2127 | 76.56 | 1,110.00 | 264,838.28 |
| 06/24/2005 | 37.00 | USD/JPY 100K Forex | L | 109.0900 | 109.0700 | 75.37 | -1,788.46 | 263,049.82 |
| 06/24/2005 | 37.00 | EUR/USD 100K Forex | S | 1.2070 | 1.2065 | 75.86 | 740.00 | 263,789.82 |
| 06/27/2005 | 37.00 | EUR/USD 100K Forex | S | 1.2171 | 1.2164 | 76.85 | 1,480.00 | 265,269.82 |
| 07/01/2005 | 37.00 | USD/JPY 100K Forex | L | 111.1700 | 111.2500 | 77.88 | 1,550.67 | 266,820.49 |
| 07/05/2005 | 38.00 | EUR/USD 100K Forex | S | 1.1917 | 1.1909 | 79.15 | 1,900.00 | 268,720.49 |
| 07/06/2005 | 38.00 | EUR/USD 100K Forex | S | 1.1920 | 1.1924 | 77.37 | -2,660.00 | 266,060.49 |
| 07/08/2005 | 38.00 | EUR/USD 100K Forex | L | 1.1891 | 1.1903 | 79.65 | 3,420.00 | 269,480.49 |
| 07/13/2005 | 38.00 | EUR/USD 100K Forex | S | 1.2150 | 1.2141 | 81.17 | 2,280.00 | 271,760.49 |
| 07/14/2005 | 38.00 | EUR/USD 100K Forex | L | 1.2081 | 1.2092 | 83.20 | 3,040.00 | 274,800.49 |
| 07/15/2005 | 38.00 | EUR/USD 100K Forex | L | 1.2048 | 1.2044 | 81.43 | -2,660.00 | 272,140.49 |
| 07/19/2005 | 39.00 | USD/JPY 100K Forex | L | 112.6100 | 112.6900 | 82.49 | 1,598.66 | 273,739.15 |
| 07/20/2005 | 39.00 | USD/JPY 100K Forex | L | 112.8100 | 112.9100 | 84.02 | 2,284.08 | 276,023.22 |
| 07/22/2005 | 39.00 | EUR/USD 100K Forex | L | 1.2146 | 1.2147 | 83.50 | -780.00 | 275,243.22 |
| 07/25/2005 | 39.00 | USD/JPY 100K Forex | S | 111.7900 | 111.7300 | 84.11 | 924.34 | 276,167.56 |
| 07/26/2005 | 39.00 | EUR/USD 100K Forex | S | 1.2013 | 1.2009 | 84.37 | 390.00 | 276,557.56 |
| 07/28/2005 | 39.00 | EUR/USD 100K Forex | L | 1.2083 | 1.2088 | 84.89 | 780.00 | 277,337.56 |
| 08/02/2005 | 39.00 | EUR/USD 100K Forex | L | 1.2223 | 1.2230 | 85.93 | 1,560.00 | 278,897.56 |
| 08/03/2005 | 39.00 | EUR/USD 100K Forex | L | 1.2314 | 1.2310 | 84.11 | -2,730.00 | 276,167.56 |
| 08/05/2005 | 39.00 | USD/JPY 100K Forex | L | 111.6800 | 111.7600 | 85.19 | 1,621.70 | 277,789.26 |
| 08/11/2005 | 39.00 | EUR/USD 100K Forex | L | 1.2404 | 1.2413 | 86.75 | 2,340.00 | 280,129.26 |
| 08/12/2005 | 39.00 | USD/JPY 100K Forex | S | 109.4600 | 109.4000 | 87.40 | 968.94 | 281,098.20 |
| 08/15/2005 | 40.00 | USD/JPY 100K Forex | L | 109.4800 | 109.6300 | 90.25 | 4,272.96 | 285,371.15 |
| 08/16/2005 | 40.00 | EUR/USD 100K Forex | S | 1.2326 | 1.2321 | 90.78 | 800.00 | 286,171.15 |
| 08/17/2005 | 40.00 | USD/JPY 100K Forex | L | 109.8100 | 109.8600 | 91.19 | 620.50 | 286,791.65 |
| 08/22/2005 | 41.00 | EUR/USD 100K Forex | L | 1.2189 | 1.2196 | 92.29 | 1,640.00 | 288,431.65 |
| 08/23/2005 | 41.00 | USD/JPY 100K Forex | S | 110.0900 | 110.0100 | 93.46 | 1,751.55 | 290,183.20 |
| 08/30/2005 | 41.00 | USD/JPY 100K Forex | L | 111.2900 | 111.3900 | 95.09 | 2,450.76 | 292,633.96 |
| 08/31/2005 | 41.00 | EUR/USD 100K Forex | L | 1.2218 | 1.2211 | 92.36 | -4,100.00 | 288,533.96 |
| 09/02/2005 | 41.00 | EUR/USD 100K Forex | L | 1.2539 | 1.2544 | 92.90 | 820.00 | 289,353.96 |
| 09/07/2005 | 41.00 | USD/JPY 100K Forex | L | 109.9500 | 110.0100 | 93.57 | 1,006.16 | 290,360.12 |
| 09/09/2005 | 41.00 | USD/JPY 100K Forex | S | 110.6100 | 110.5300 | 94.73 | 1,737.52 | 292,097.64 |
| 09/12/2005 | 42.00 | EUR/USD 100K Forex | S | 1.2329 | 1.2320 | 96.41 | 2,520.00 | 294,617.64 |
| 09/14/2005 | 42.00 | EUR/USD 100K Forex | S | 1.2314 | 1.2308 | 97.25 | 1,260.00 | 295,877.64 |
| 09/15/2005 | 42.00 | USD/JPY 100K Forex | S | 110.3700 | 110.3200 | 97.68 | 643.55 | 296,521.20 |
| 09/19/2005 | 42.00 | USD/JPY 100K Forex | L | 111.3600 | 111.4900 | 100.11 | 3,637.30 | 300,158.50 |
| 09/22/2005 | 42.00 | EUR/USD 100K Forex | S | 1.2193 | 1.2187 | 100.95 | 1,260.00 | 301,418.50 |
| 09/27/2005 | 43.00 | EUR/USD 100K Forex | S | 1.2019 | 1.2004 | 104.39 | 5,160.00 | 306,578.50 |
| 09/28/2005 | 43.00 | USD/JPY 100K Forex | L | 113.0300 | 113.1000 | 105.30 | 1,371.36 | 307,949.86 |
| 10/03/2005 | 44.00 | USD/JPY 100K Forex | S | 113.9700 | 114.0400 | 102.62 | -4,020.81 | 303,929.05 |
| 10/06/2005 | 44.00 | EUR/USD 100K Forex | L | 1.2053 | 1.2058 | 103.21 | 880.00 | 304,809.05 |
| 10/07/2005 | 44.00 | USD/JPY 100K Forex | L | 113.3200 | 113.4000 | 104.40 | 1,784.05 | 306,593.10 |
| 10/10/2005 | 44.00 | USD/JPY 100K Forex | L | 113.8800 | 113.9500 | 105.32 | 1,382.94 | 307,976.05 |
| 10/11/2005 | 44.00 | USD/JPY 100K Forex | L | 113.9800 | 114.0700 | 106.75 | 2,151.55 | 310,127.60 |
| 10/12/2005 | 44.00 | EUR/USD 100K Forex | L | 1.1991 | 1.1997 | 107.63 | 1,320.00 | 311,447.60 |

| ActivityDate | Units | Description | Trade | Buy | Sell | PercentGain | Gain | Balance |
|--------------|-------|--------------------|-------|----------|----------|-------------|-----------|------------|
| 10/19/2005 | 44.00 | USD/JPY 100K Forex | S | 115.6100 | 115.5200 | 109.04 | 2,107.98 | 313,555.58 |
| 10/20/2005 | 44.00 | EUR/USD 100K Forex | L | 1.1952 | 1.1958 | 109.92 | 1,320.00 | 314,875.58 |
| 10/24/2005 | 45.00 | EUR/USD 100K Forex | L | 1.1946 | 1.1951 | 110.52 | 900.00 | 315,775.58 |
| 10/25/2005 | 45.00 | USD/JPY 100K Forex | S | 115.4300 | 115.3300 | 112.22 | 2,551.85 | 318,327.42 |
| 10/26/2005 | 45.00 | USD/JPY 100K Forex | L | 115.2100 | 115.2700 | 112.88 | 992.33 | 319,319.75 |
| 11/02/2005 | 45.00 | USD/JPY 100K Forex | S | 116.8900 | 116.8100 | 114.03 | 1,731.93 | 321,051.68 |
| 11/04/2005 | 45.00 | EUR/USD 100K Forex | S | 1.1942 | 1.1933 | 115.83 | 2,700.00 | 323,751.68 |
| 11/07/2005 | 46.00 | EUR/USD 100K Forex | S | 1.1816 | 1.1808 | 117.37 | 2,300.00 | 326,051.68 |
| 11/08/2005 | 46.00 | USD/JPY 100K Forex | L | 117.7300 | 117.7000 | 115.67 | -2,552.47 | 323,499.21 |
| 11/09/2005 | 46.00 | USD/JPY 100K Forex | S | 117.4700 | 117.3400 | 118.14 | 3,716.30 | 327,215.51 |
| 11/10/2005 | 46.00 | EUR/USD 100K Forex | S | 1.1765 | 1.1770 | 115.69 | -3,680.00 | 323,535.51 |
| 11/10/2005 | 46.00 | USD/JPY 100K Forex | L | 117.6900 | 117.7900 | 117.37 | 2,525.26 | 326,060.77 |
| 11/14/2005 | 46.00 | EUR/USD 100K Forex | S | 1.1718 | 1.1713 | 117.99 | 920.00 | 326,980.77 |
| 11/15/2005 | 46.00 | USD/JPY 100K Forex | L | 119.1800 | 119.2600 | 119.12 | 1,705.69 | 328,686.46 |
| 11/17/2005 | 46.00 | EUR/USD 100K Forex | S | 1.1689 | 1.1685 | 119.43 | 460.00 | 329,146.46 |
| 11/22/2005 | 47.00 | EUR/USD 100K Forex | L | 1.1694 | 1.1700 | 120.37 | 1,410.00 | 330,556.46 |
| 11/23/2005 | 47.00 | USD/JPY 100K Forex | L | 118.5900 | 118.6800 | 121.81 | 2,154.21 | 332,710.67 |
| 11/28/2005 | 47.00 | EUR/USD 100K Forex | S | 1.1708 | 1.1714 | 118.99 | -4,230.00 | 328,480.67 |
| 11/29/2005 | 47.00 | USD/JPY 100K Forex | L | 119.1400 | 119.2000 | 119.62 | 955.77 | 329,436.44 |
| 12/02/2005 | 47.00 | EUR/USD 100K Forex | S | 1.1712 | 1.1708 | 119.94 | 470.00 | 329,906.44 |
| 12/05/2005 | 47.00 | USD/JPY 100K Forex | S | 121.0100 | 120.9000 | 121.85 | 2,866.26 | 332,772.70 |
| 12/07/2005 | 47.00 | EUR/USD 100K Forex | S | 1.2104 | 1.2100 | 122.16 | 470.00 | 333,242.70 |
| 12/08/2005 | 47.00 | EUR/USD 100K Forex | L | 1.1812 | 1.1819 | 123.42 | 1,880.00 | 335,122.70 |
| 12/13/2005 | 48.00 | USD/JPY 100K Forex | L | 119.9500 | 120.0300 | 124.59 | 1,759.20 | 336,881.90 |
| 12/14/2005 | 48.00 | USD/JPY 100K Forex | S | 118.3700 | 118.2600 | 126.60 | 3,024.74 | 339,906.64 |
| 12/19/2005 | 48.00 | EUR/USD 100K Forex | S | 1.1998 | 1.1989 | 128.52 | 2,880.00 | 342,786.64 |
| 12/20/2005 | 48.00 | USD/JPY 100K Forex | S | 116.4500 | 116.4900 | 126.47 | -3,088.21 | 339,698.43 |
| 12/22/2005 | 48.00 | USD/JPY 100K Forex | S | 117.1100 | 116.9900 | 128.79 | 3,483.50 | 343,181.93 |
| 12/27/2005 | 49.00 | EUR/USD 100K Forex | L | 1.1848 | 1.1854 | 129.77 | 1,470.00 | 344,651.93 |
| 12/28/2005 | 49.00 | USD/JPY 100K Forex | L | 117.1600 | 117.2100 | 130.18 | 620.27 | 345,272.20 |
| 01/03/2006 | 49.00 | USD/JPY 100K Forex | L | 117.2400 | 117.3500 | 132.26 | 3,123.10 | 348,395.30 |
| 01/04/2006 | 49.00 | EUR/USD 100K Forex | L | 1.2066 | 1.2072 | 133.24 | 1,470.00 | 349,865.30 |
| 01/05/2006 | 49.00 | EUR/USD 100K Forex | L | 1.2080 | 1.2088 | 134.88 | 2,450.00 | 352,315.30 |
| 01/06/2006 | 49.00 | USD/JPY 100K Forex | S | 116.0300 | 115.9700 | 135.59 | 1,065.14 | 353,380.43 |
| 01/10/2006 | 50.00 | EUR/USD 100K Forex | S | 1.2048 | 1.2053 | 132.92 | -4,000.00 | 349,380.43 |
| 01/11/2006 | 50.00 | USD/JPY 100K Forex | L | 114.0900 | 114.2000 | 135.13 | 3,316.11 | 352,696.54 |
| 01/12/2006 | 50.00 | EUR/USD 100K Forex | S | 1.2095 | 1.2092 | 135.13 | 0.00 | 352,696.54 |
| 01/17/2006 | 50.00 | EUR/USD 100K Forex | S | 1.2091 | 1.2084 | 136.46 | 2,000.00 | 354,696.54 |
| 01/18/2006 | 50.00 | USD/JPY 100K Forex | S | 115.3700 | 115.3000 | 137.49 | 1,535.56 | 356,232.10 |
| 01/20/2006 | 50.00 | USD/JPY 100K Forex | S | 115.2700 | 115.2300 | 137.65 | 235.66 | 356,467.76 |
| 01/23/2006 | 51.00 | EUR/USD 100K Forex | L | 1.2262 | 1.2270 | 139.35 | 2,550.00 | 359,017.76 |
| 01/24/2006 | 51.00 | EUR/USD 100K Forex | S | 1.2279 | 1.2274 | 140.03 | 1,020.00 | 360,037.76 |
| 01/25/2006 | 51.00 | USD/JPY 100K Forex | S | 114.7800 | 114.8300 | 137.52 | -3,750.67 | 356,287.09 |
| 01/30/2006 | 51.00 | EUR/USD 100K Forex | S | 1.2077 | 1.2083 | 134.46 | -4,590.00 | 351,697.09 |
| 01/31/2006 | 51.00 | USD/JPY 100K Forex | L | 117.1200 | 117.2200 | 136.35 | 2,820.79 | 354,517.89 |
| 02/07/2006 | 51.00 | EUR/USD 100K Forex | S | 1.1982 | 1.1974 | 138.05 | 2,550.00 | 357,067.89 |
| 02/08/2006 | 51.00 | USD/JPY 100K Forex | L | 118.1600 | 118.2300 | 139.04 | 1,489.54 | 358,557.42 |
| 02/10/2006 | 51.00 | EUR/USD 100K Forex | S | 1.1984 | 1.1979 | 139.72 | 1,020.00 | 359,577.42 |
| 02/14/2006 | 51.00 | EUR/USD 100K Forex | S | 1.1895 | 1.1888 | 141.08 | 2,040.00 | 361,617.42 |
| 02/15/2006 | 51.00 | EUR/USD 100K Forex | L | 1.1912 | 1.1906 | 138.02 | -4,590.00 | 357,027.42 |
| 02/17/2006 | 51.00 | USD/JPY 100K Forex | L | 118.3300 | 118.4900 | 141.59 | 5,356.66 | 362,384.08 |
| 02/21/2006 | 52.00 | USD/JPY 100K Forex | S | 118.7300 | 118.7700 | 139.38 | -3,311.28 | 359,072.80 |
| 02/22/2006 | 52.00 | EUR/USD 100K Forex | S | 1.1875 | 1.1866 | 141.46 | 3,120.00 | 362,192.80 |
| 02/27/2006 | 52.00 | EUR/USD 100K Forex | S | 1.1856 | 1.1849 | 142.85 | 2,080.00 | 364,272.80 |
| 02/28/2006 | 52.00 | USD/JPY 100K Forex | S | 116.3400 | 116.2600 | 144.19 | 2,018.19 | 366,290.99 |
| 03/01/2006 | 52.00 | EUR/USD 100K Forex | L | 1.1949 | 1.1954 | 144.89 | 1,040.00 | 367,330.99 |
| 03/07/2006 | 52.00 | EUR/USD 100K Forex | S | 1.1907 | 1.1901 | 145.93 | 1,560.00 | 368,890.99 |
| 03/08/2006 | 52.00 | USD/JPY 100K Forex | S | 117.8300 | 117.7400 | 147.54 | 2,414.86 | 371,305.85 |
| 03/09/2006 | 52.00 | EUR/USD 100K Forex | L | 1.1938 | 1.1936 | 145.80 | -2,600.00 | 368,705.85 |
| 03/14/2006 | 53.00 | USD/JPY 100K Forex | S | 118.2900 | 118.2000 | 147.43 | 2,445.53 | 371,151.38 |
| 03/15/2006 | 53.00 | EUR/USD 100K Forex | L | 1.2025 | 1.2031 | 148.49 | 1,590.00 | 372,741.38 |
| 03/16/2006 | 53.00 | USD/JPY 100K Forex | L | 117.5400 | 117.5800 | 148.64 | 213.03 | 372,954.41 |
| 03/20/2006 | 53.00 | USD/JPY 100K Forex | S | 115.7800 | 115.7100 | 149.71 | 1,616.29 | 374,570.70 |
| 03/21/2006 | 53.00 | EUR/USD 100K Forex | L | 1.2135 | 1.2145 | 152.19 | 3,710.00 | 378,280.70 |
| 03/22/2006 | 53.00 | USD/JPY 100K Forex | L | 117.1000 | 117.0500 | 149.62 | -3,853.99 | 374,426.71 |

| ActivityDate | Units | Description | Trade | Buy | Sell | PercentGain | Gain | Balance |
|--------------|-------|--------------------|-------|----------|----------|-------------|-----------|------------|
| 03/29/2006 | 53.00 | EUR/USD 100K Forex | L | 1.1984 | 1.1995 | 152.44 | 4,240.00 | 378,666.71 |
| 03/30/2006 | 53.00 | USD/JPY 100K Forex | L | 117.4200 | 117.3900 | 150.48 | -2,944.46 | 375,722.25 |
| 04/03/2006 | 54.00 | USD/JPY 100K Forex | S | 118.5200 | 118.4400 | 151.83 | 2,027.41 | 377,749.66 |
| 04/04/2006 | 54.00 | USD/JPY 100K Forex | L | 117.5500 | 117.5000 | 149.22 | -3,917.87 | 373,831.79 |
| 04/05/2006 | 54.00 | EUR/USD 100K Forex | S | 1.2260 | 1.2266 | 145.98 | -4,860.00 | 368,971.79 |
| 04/06/2006 | 54.00 | USD/JPY 100K Forex | L | 117.3800 | 117.4900 | 148.27 | 3,435.75 | 372,407.54 |
| 04/11/2006 | 53.00 | EUR/USD 100K Forex | S | 1.2121 | 1.2114 | 149.69 | 2,120.00 | 374,527.54 |
| 04/12/2006 | 53.00 | EUR/USD 100K Forex | S | 1.2151 | 1.2147 | 150.04 | 530.00 | 375,057.54 |
| 04/13/2006 | 53.00 | USD/JPY 100K Forex | L | 118.4600 | 118.5100 | 150.47 | 646.10 | 375,703.64 |
| 04/18/2006 | 54.00 | EUR/USD 100K Forex | L | 1.2273 | 1.2280 | 151.91 | 2,160.00 | 377,863.64 |
| 04/20/2006 | 54.00 | EUR/USD 100K Forex | L | 1.2293 | 1.2302 | 154.07 | 3,240.00 | 381,103.64 |
| 04/24/2006 | 54.00 | EUR/USD 100K Forex | S | 1.2379 | 1.2374 | 154.79 | 1,080.00 | 382,183.64 |
| 04/26/2006 | 54.00 | USD/JPY 100K Forex | L | 115.1000 | 115.1100 | 154.02 | -1,150.89 | 381,032.75 |
| 04/27/2006 | 54.00 | EUR/USD 100K Forex | S | 1.2435 | 1.2431 | 154.38 | 540.00 | 381,572.75 |
| 05/01/2006 | 54.00 | USD/JPY 100K Forex | S | 112.8900 | 112.8300 | 155.22 | 1,251.57 | 382,824.33 |
| 05/05/2006 | 54.00 | EUR/USD 100K Forex | L | 1.2682 | 1.2689 | 156.66 | 2,160.00 | 384,984.33 |
| 05/11/2006 | 55.00 | USD/JPY 100K Forex | S | 111.1200 | 111.1400 | 154.90 | -2,639.74 | 382,344.59 |
| 05/12/2006 | 55.00 | EUR/USD 100K Forex | L | 1.2896 | 1.2909 | 158.56 | 5,500.00 | 387,844.59 |
| 05/15/2006 | 55.00 | USD/JPY 100K Forex | L | 110.0500 | 110.1000 | 159.13 | 847.73 | 388,692.32 |
| 05/16/2006 | 55.00 | USD/JPY 100K Forex | L | 1.2783 | 1.2788 | 159.46 | 500.46 | 389,192.77 |
| 05/17/2006 | 55.00 | EUR/USD 100K Forex | S | 1.2903 | 1.2895 | 161.30 | 2,750.00 | 391,942.77 |
| 05/22/2006 | 56.00 | EUR/USD 100K Forex | L | 1.2767 | 1.2771 | 161.67 | 560.00 | 392,502.77 |
| 05/23/2006 | 56.00 | USD/JPY 100K Forex | S | 111.3000 | 111.3400 | 159.21 | -3,691.86 | 388,810.92 |
| 05/24/2006 | 56.00 | EUR/USD 100K Forex | L | 1.2843 | 1.2847 | 159.58 | 560.00 | 389,370.92 |
| 05/30/2006 | 56.00 | USD/JPY 100K Forex | L | 112.1300 | 112.1900 | 160.46 | 1,314.92 | 390,685.84 |
| 05/31/2006 | 56.00 | USD/JPY 100K Forex | S | 112.2500 | 112.2100 | 160.67 | 316.25 | 391,002.09 |
| 06/02/2006 | 56.00 | EUR/USD 100K Forex | L | 1.2906 | 1.2911 | 161.41 | 1,120.00 | 392,122.09 |
| 06/05/2006 | 56.00 | EUR/USD 100K Forex | S | 1.2963 | 1.2957 | 162.53 | 1,680.00 | 393,802.09 |
| 06/07/2006 | 56.00 | EUR/USD 100K Forex | S | 1.2794 | 1.2787 | 164.03 | 2,240.00 | 396,042.09 |
| 06/12/2006 | 56.00 | USD/JPY 100K Forex | L | 114.3000 | 114.4400 | 167.48 | 5,170.75 | 401,212.84 |
| 06/13/2006 | 56.00 | EUR/USD 100K Forex | S | 1.2565 | 1.2557 | 169.34 | 2,800.00 | 404,012.84 |
| 06/14/2006 | 56.00 | USD/JPY 100K Forex | S | 114.5600 | 114.6100 | 166.59 | -4,123.07 | 399,889.77 |
| 06/19/2006 | 57.00 | EUR/USD 100K Forex | S | 1.2589 | 1.2576 | 170.39 | 5,700.00 | 405,589.77 |
| 06/20/2006 | 57.00 | USD/JPY 100K Forex | L | 114.9900 | 114.9500 | 167.93 | -3,693.47 | 401,896.30 |
| 06/21/2006 | 57.00 | EUR/USD 100K Forex | L | 1.2630 | 1.2626 | 165.27 | -3,990.00 | 397,906.30 |
| 06/22/2006 | 57.00 | EUR/USD 100K Forex | S | 1.2597 | 1.2588 | 167.55 | 3,420.00 | 401,326.30 |
| 06/27/2006 | 57.00 | USD/JPY 100K Forex | S | 116.1200 | 116.0800 | 167.72 | 254.16 | 401,580.47 |
| 06/30/2006 | 57.00 | EUR/USD 100K Forex | L | 1.2733 | 1.2740 | 169.24 | 2,280.00 | 403,860.47 |
| 07/03/2006 | 58.00 | EUR/USD 100K Forex | L | 1.2782 | 1.2788 | 170.40 | 1,740.00 | 405,600.47 |
| 07/05/2006 | 58.00 | USD/JPY 100K Forex | L | 114.8800 | 114.9500 | 171.59 | 1,791.97 | 407,392.43 |
| 07/06/2006 | 58.00 | USD/JPY 100K Forex | S | 115.3700 | 115.3300 | 171.78 | 271.62 | 407,664.05 |
| 07/10/2006 | 58.00 | EUR/USD 100K Forex | L | 1.2751 | 1.2749 | 169.84 | -2,900.00 | 404,764.05 |
| 07/11/2006 | 58.00 | EUR/USD 100K Forex | L | 1.2735 | 1.2742 | 171.39 | 2,320.00 | 407,084.05 |
| 07/12/2006 | 58.00 | EUR/USD 100K Forex | S | 1.2701 | 1.2690 | 174.48 | 4,640.00 | 411,724.05 |
| 07/17/2006 | 59.00 | USD/JPY 100K Forex | L | 116.9300 | 116.9900 | 175.32 | 1,255.90 | 412,979.95 |
| 07/19/2006 | 59.00 | EUR/USD 100K Forex | S | 1.2564 | 1.2561 | 175.32 | 0.00 | 412,979.95 |
| 07/21/2006 | 59.00 | EUR/USD 100K Forex | S | 1.2679 | 1.2675 | 175.71 | 590.00 | 413,569.95 |
| 07/25/2006 | 59.00 | EUR/USD 100K Forex | S | 1.2642 | 1.2637 | 176.50 | 1,180.00 | 414,749.95 |
| 07/27/2006 | 59.00 | USD/JPY 100K Forex | L | 115.6900 | 115.7100 | 176.00 | -750.21 | 413,999.74 |
| 08/04/2006 | 59.00 | EUR/USD 100K Forex | L | 1.2855 | 1.2867 | 179.54 | 5,310.00 | 419,309.74 |
| 08/08/2006 | 60.00 | EUR/USD 100K Forex | L | 1.2873 | 1.2868 | 176.34 | -4,800.00 | 414,509.74 |
| 08/09/2006 | 60.00 | USD/JPY 100K Forex | L | 114.9400 | 114.9800 | 176.53 | 287.32 | 414,797.06 |
| 08/10/2006 | 60.00 | EUR/USD 100K Forex | S | 1.2830 | 1.2822 | 178.53 | 3,000.00 | 417,797.06 |
| 08/14/2006 | 60.00 | EUR/USD 100K Forex | L | 1.2732 | 1.2738 | 179.73 | 1,800.00 | 419,597.06 |
| 08/17/2006 | 60.00 | EUR/USD 100K Forex | S | 1.2879 | 1.2872 | 181.33 | 2,400.00 | 421,997.06 |
| 08/21/2006 | 60.00 | USD/JPY 100K Forex | L | 115.5900 | 115.5200 | 177.71 | -5,435.74 | 416,561.33 |
| 08/22/2006 | 60.00 | USD/JPY 100K Forex | L | 116.3600 | 116.4200 | 178.57 | 1,292.25 | 417,853.58 |
| 08/25/2006 | 60.00 | USD/JPY 100K Forex | L | 117.0200 | 117.1500 | 181.81 | 4,858.12 | 422,711.70 |
| 08/25/2006 | 60.00 | USD/JPY 100K Forex | L | 117.0200 | 117.1500 | 185.05 | 4,858.13 | 427,569.83 |
| 08/28/2006 | 61.00 | EUR/USD 100K Forex | S | 1.2809 | 1.2802 | 186.67 | 2,440.00 | 430,009.83 |
| 09/01/2006 | 61.00 | EUR/USD 100K Forex | L | 1.2775 | 1.2790 | 191.55 | 7,320.00 | 437,329.83 |
| 09/06/2006 | 62.00 | USD/JPY 100K Forex | S | 116.6100 | 116.5500 | 192.44 | 1,331.76 | 438,661.59 |
| 09/06/2006 | 62.00 | USD/JPY 100K Forex | S | 116.6100 | 116.5500 | 193.33 | 1,331.77 | 439,993.35 |
| 09/08/2006 | 62.00 | EUR/USD 100K Forex | S | 1.2682 | 1.2676 | 194.57 | 1,860.00 | 441,853.35 |
| 09/14/2006 | 63.00 | USD/JPY 100K Forex | S | 117.5600 | 117.4900 | 195.81 | 1,863.51 | 443,716.86 |

| ActivityDate | Units | Description | Trade | Buy | Sell | PercentGain | Gain | Balance |
|--------------|-------|--------------------|-------|----------|----------|-------------|-----------|------------|
| 09/15/2006 | 63.00 | EUR/USD 100K Forex | S | 1.2668 | 1.2660 | 197.91 | 3,150.00 | 446,866.86 |
| 09/19/2006 | 64.00 | EUR/USD 100K Forex | L | 1.2697 | 1.2702 | 198.76 | 1,280.00 | 448,146.86 |
| 09/21/2006 | 64.00 | USD/JPY 100K Forex | L | 116.7300 | 116.7900 | 199.68 | 1,367.95 | 449,514.81 |
| 09/21/2006 | 64.00 | USD/JPY 100K Forex | L | 116.7300 | 116.7900 | 200.59 | 1,367.96 | 450,882.77 |
| 09/26/2006 | 64.00 | USD/JPY 100K Forex | S | 116.7600 | 116.8100 | 197.48 | -4,659.49 | 446,223.27 |
| 09/26/2006 | 64.00 | USD/JPY 100K Forex | S | 116.7600 | 116.8100 | 194.38 | -4,659.49 | 441,563.79 |
| 09/28/2006 | 64.00 | EUR/USD 100K Forex | S | 1.2703 | 1.2691 | 198.22 | 5,760.00 | 447,323.79 |
| 09/29/2006 | 64.00 | EUR/USD 100K Forex | L | 1.2652 | 1.2660 | 200.35 | 3,200.00 | 450,523.79 |
| 10/02/2006 | 64.00 | EUR/USD 100K Forex | L | 1.2728 | 1.2738 | 203.34 | 4,480.00 | 455,003.79 |
| 10/04/2006 | 64.00 | USD/JPY 100K Forex | L | 117.9000 | 117.9600 | 204.23 | 1,335.33 | 456,339.12 |
| 10/04/2006 | 64.00 | USD/JPY 100K Forex | L | 117.9000 | 117.9600 | 205.12 | 1,335.34 | 457,674.46 |
| 10/05/2006 | 64.00 | EUR/USD 100K Forex | L | 1.2693 | 1.2689 | 202.13 | -4,480.00 | 453,194.46 |
| 10/06/2006 | 64.00 | EUR/USD 100K Forex | S | 1.2644 | 1.2631 | 206.40 | 6,400.00 | 459,594.46 |
| 10/10/2006 | 66.00 | EUR/USD 100K Forex | S | 1.2539 | 1.2535 | 206.84 | 660.00 | 460,254.46 |
| 10/11/2006 | 66.00 | USD/JPY 100K Forex | L | 119.5400 | 119.6000 | 207.72 | 1,331.04 | 461,585.50 |
| 10/13/2006 | 66.00 | EUR/USD 100K Forex | S | 1.2540 | 1.2532 | 209.92 | 3,300.00 | 464,885.50 |
| 10/17/2006 | 66.00 | EUR/USD 100K Forex | S | 1.2538 | 1.2544 | 205.96 | -5,940.00 | 458,945.50 |
| 10/18/2006 | 66.00 | EUR/USD 100K Forex | S | 1.2518 | 1.2511 | 207.72 | 2,640.00 | 461,585.50 |
| 10/19/2006 | 66.00 | USD/JPY 100K Forex | S | 118.4900 | 118.4200 | 209.00 | 1,921.37 | 463,506.86 |
| 10/25/2006 | 66.00 | EUR/USD 100K Forex | L | 1.2591 | 1.2602 | 212.52 | 5,280.00 | 468,786.86 |
| 10/26/2006 | 66.00 | EUR/USD 100K Forex | S | 1.2651 | 1.2656 | 213.40 | 1,320.00 | 470,106.86 |
| 10/26/2006 | 66.00 | EUR/USD 100K Forex | S | 1.2656 | 1.2651 | 214.28 | 1,320.00 | 471,426.86 |
| 10/31/2006 | 67.00 | USD/JPY 100K Forex | L | 116.9200 | 116.9700 | 214.85 | 853.98 | 472,280.84 |
| 10/31/2006 | 67.00 | USD/JPY 100K Forex | S | 116.9700 | 116.9200 | 215.42 | 855.20 | 473,136.04 |
| 11/03/2006 | 67.00 | EUR/USD 100K Forex | S | 1.2726 | 1.2711 | 220.78 | 8,040.00 | 481,176.04 |
| 11/09/2006 | 69.00 | USD/JPY 100K Forex | L | 118.3400 | 118.4100 | 222.12 | 2,009.05 | 483,185.09 |
| 11/13/2006 | 69.00 | EUR/USD 100K Forex | S | 1.2834 | 1.2828 | 223.50 | 2,070.00 | 485,255.09 |
| 11/15/2006 | 69.00 | EUR/USD 100K Forex | L | 1.2784 | 1.2792 | 225.80 | 3,450.00 | 488,705.09 |
| 11/16/2006 | 69.00 | EUR/USD 100K Forex | L | 1.2803 | 1.2797 | 221.66 | -6,210.00 | 482,495.09 |
| 11/17/2006 | 69.00 | EUR/USD 100K Forex | L | 1.2773 | 1.2784 | 225.34 | 5,520.00 | 488,015.09 |
| 11/20/2006 | 70.00 | USD/JPY 100K Forex | L | 118.0200 | 118.0900 | 226.71 | 2,049.38 | 490,064.47 |
| 11/21/2006 | 70.00 | EUR/USD 100K Forex | S | 1.2815 | 1.2807 | 229.04 | 3,500.00 | 493,564.47 |
| 11/27/2006 | 71.00 | EUR/USD 100K Forex | S | 1.3117 | 1.3109 | 231.41 | 3,550.00 | 497,114.47 |
| 11/29/2006 | 71.00 | USD/JPY 100K Forex | S | 116.1600 | 116.1100 | 232.03 | 927.44 | 498,041.91 |
| 11/30/2006 | 71.00 | EUR/USD 100K Forex | L | 1.3208 | 1.3214 | 233.45 | 2,130.00 | 500,171.91 |
| 12/05/2006 | 71.00 | EUR/USD 100K Forex | L | 1.3330 | 1.3326 | 230.13 | -4,970.00 | 495,201.91 |
| 12/08/2006 | 71.00 | EUR/USD 100K Forex | S | 1.3284 | 1.3279 | 231.08 | 1,420.00 | 496,621.91 |
| 12/12/2006 | 71.00 | USD/JPY Forex 100K | S | 116.9900 | 116.9200 | 232.50 | 2,120.77 | 498,742.68 |
| 12/14/2006 | 71.00 | EUR/USD 100K Forex | S | 1.3204 | 1.3196 | 234.86 | 3,550.00 | 502,292.68 |
| 12/15/2006 | 71.00 | EUR/USD 100K Forex | L | 1.3152 | 1.3163 | 238.65 | 5,680.00 | 507,972.68 |
| 12/19/2006 | 73.00 | EUR/USD 100K Forex | S | 1.3144 | 1.3140 | 239.14 | 730.00 | 508,702.68 |
| 12/21/2006 | 73.00 | EUR/USD 100K Forex | L | 1.3148 | 1.3156 | 241.57 | 3,650.00 | 512,352.68 |
| 12/22/2006 | 73.00 | USD/JPY 100K Forex | S | 118.4200 | 118.3500 | 242.99 | 2,127.69 | 514,480.37 |
| 12/26/2006 | 74.00 | USD/JPY 100K Forex | L | 118.9200 | 118.8800 | 239.85 | -4,709.90 | 509,770.47 |
| 12/27/2006 | 74.00 | EUR/USD 100K Forex | S | 1.3166 | 1.3154 | 244.29 | 6,660.00 | 516,430.47 |