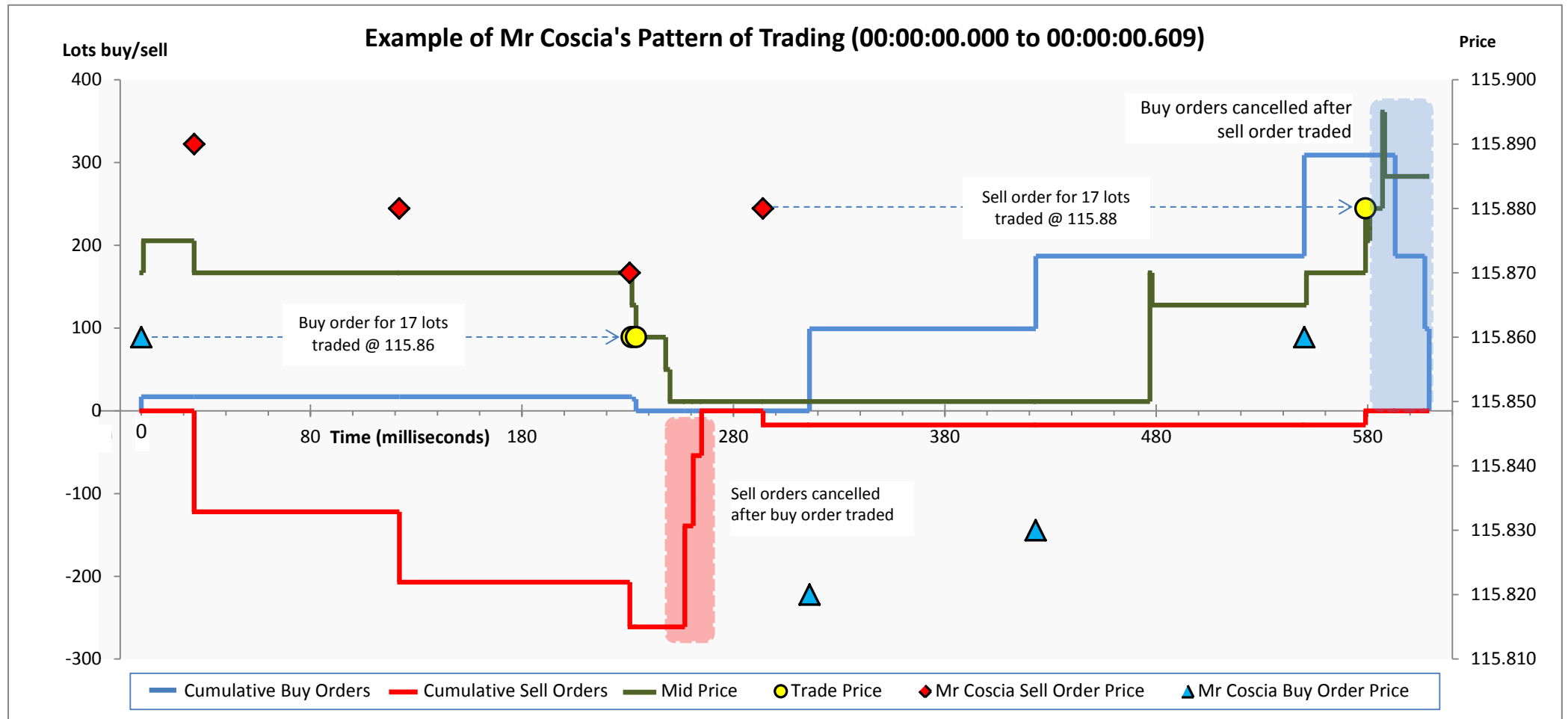


APPENDIX 1



LEG ONE

Time	Time Interval (milliseconds)	Order Buy/Sell	Order Price	Volume (lots)	Best Bid	Best Offer	Mid Price
00:00:00.000	0	Buy	115.86	17	115.86	115.88	115.87
00:00:00.023	23	Sell	115.89	122	115.87	115.88	115.875
00:00:00.122	99	Sell	115.88	85	115.86	115.88	115.87
00:00:00.231	109	Sell	115.87	54	115.86	115.88	115.87
00:00:00.232	1	Buy Order Traded	115.86	3			
00:00:00.234	2	Buy Order Traded	115.86	14			
00:00:00.257	23	Sell Order Cancelled	115.89	122	115.84	115.86	115.85
00:00:00.261	4	Sell Order Cancelled	115.88	85	115.84	115.86	115.85
00:00:00.265	4	Sell Order Cancelled	115.87	54	115.84	115.86	115.85

LEG TWO

Time	Time Interval (milliseconds)	Order Buy/Sell	Order Price	Volume (lots)	Best Bid	Best Offer	Mid Price
00:00:00.294	29	Sell	115.88	17	115.84	115.86	115.85
00:00:00.316	22	Buy	115.82	99	115.84	115.86	115.85
00:00:00.423	107	Buy	115.83	88	115.84	115.86	115.85
00:00:00.550	127	Buy	115.86	122	115.85	115.88	115.865
00:00:00.579	29	Sell Order Traded	115.88	17			
00:00:00.593	14	Buy Order Cancelled	115.86	122	115.87	115.90	115.885
00:00:00.607	14	Buy Order Cancelled	115.83	88	115.87	115.90	115.885
00:00:00.609	2	Buy Order Cancelled	115.82	99	115.87	115.90	115.885